1 9 2 3 2 2 0 2 3 2 0 1 0 0 1 0 1

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 3100 Sanders Road, Suite 201 (Street and Number), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road, Suite 201 (Street and Number)

Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3100 Sanders Road, Suite 201 (Street and Number or P.O. Box), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3100 Sanders Road, Suite 201 (Street and Number)

Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact MIGUEL SAUCEDO (Name), 847-402-0160 (Area Code) (Telephone Number)

MSaucedo@allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Chief Financial Officer	JESSE EDWARD MERTEN
Treasurer	ALEXANDRA TAL BAND	Secretary	CHRISTINE MARIE DeBIASE #

OTHER

ELIZABETH ANN BRADY, Executive Vice President	ERIC BRANDT, Executive Vice President	JOHN EDWARD DUGENSKE, President, Investments and Corporate Strategy
SUREN GUPTA, President, Enterprise Services	TROY MCVEY HAWKES, Executive Vice President	WILLIAM GUY HILL, Executive Vice President
ZULFIKAR JEEVANJEE, Executive Vice President	JULIE PARSONS, Executive Vice President	JOHN CHARLES PINTOZZI*, Controller
MARK QUINN PRINDIVILLE, Executive Vice President	PETER ANDREW RENDALL, Executive Vice President	MARIO RIZZO, President, Property and Liability
STEVEN PAUL SORENSON, Executive Vice President	ROBERT ALEXANDER TOOHEY, Executive Vice President	TERRANCE WILLIAMS, President, Protection Products and Services

DIRECTORS OR TRUSTEES

ELIZABETH ANN BRADY	JOHN EDWARD DUGENSKE	CHRISTINE MARIE DeBIASE #
SUREN GUPTA	JESSE EDWARD MERTEN	MARK QUINN PRINDIVILLE
MARIO RIZZO	ROBERT ALEXANDER TOOHEY	TERRANCE WILLIAMS
THOMAS JOSEPH WILSON II		

State of Illinois
County of Cook SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

THOMAS JOSEPH WILSON II Chairman of the Board	ALEXANDRA TAL BAND Treasurer	JESSE EDWARD MERTEN Chief Financial Officer

Subscribed and sworn to before me this 5TH day of MAY 2023

ZOFIA DUDEK
NOTARY
11/23/2025

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

OFFICIAL SEAL
ZOFIA DUDEK
NOTARY PUBLIC, STATE OF ILLINOIS
MY COMMISSION EXPIRES: 11/23/2025

* Person having charge of the accounts and finances of the insurer.

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	30,501,840,410		30,501,840,410	29,072,441,342
2.	Stocks:				
	2.1 Preferred stocks	86,043,709		86,043,709	85,901,228
	2.2 Common stocks	2,395,376,318	2,360,762	2,393,015,556	4,569,016,223
3.	Mortgage loans on real estate:				
	3.1 First liens	694,746,666		694,746,666	671,046,303
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	91,230,198		91,230,198	90,521,888
	4.2 Properties held for the production of income (less $ ..... encumbrances)	164,085,812		164,085,812	163,331,787
	4.3 Properties held for sale (less $ ..... encumbrances)	30,805,485		30,805,485	41,769,690
5.	Cash ($ ..... (1,305,121,715)), cash equivalents ($ ..... 4,970,199,767) and short-term investments ($ ..... 216,284,462)	3,881,362,514		3,881,362,514	2,670,665,405
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	9,834,401		9,834,401	22,553,890
8.	Other invested assets	9,839,291,523	38,262,045	9,801,029,477	10,013,358,463
9.	Receivables for securities	167,040,673		167,040,673	17,010,652
10.	Securities lending reinvested collateral assets	15,561,965		15,561,965	14,776,208
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	47,877,219,673	40,622,807	47,836,596,866	47,432,393,079
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	305,087,694		305,087,694	291,758,166
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,481,278,474	76,682,970	2,404,595,504	2,252,033,009
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,736,789,628		5,736,789,628	5,630,359,460
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	170,936,335		170,936,335	144,277,664
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				38,568,301
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	523,405,592		523,405,592	505,805,533
18.2	Net deferred tax asset	1,037,629,221		1,037,629,221	939,546,776
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	458,751,170	390,714,904	68,036,266	62,165,321
21.	Furniture and equipment, including health care delivery assets ($ .....)	91,628,817	91,628,817		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	373,971,478		373,971,478	319,833,664
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	865,241,419	549,914,360	315,327,059	356,180,807
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	59,921,939,502	1,149,563,859	58,772,375,643	57,972,921,780
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	59,921,939,502	1,149,563,859	58,772,375,643	57,972,921,780
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	314,691,189	26,034,397	288,656,792	308,654,797
2502.	Collateral	23,239,971		23,239,971	47,311,959
2503.	Prepaid assessments	194,030,728	190,600,432	3,430,296	214,051
2598.	Summary of remaining write-ins for Line 25 from overflow page	333,279,530	333,279,530		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	865,241,419	549,914,360	315,327,059	356,180,807

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 6,642,961,051)	21,657,149,105	20,759,137,969
2.	Reinsurance payable on paid losses and loss adjustment expenses	384,113,511	309,205,727
3.	Loss adjustment expenses	3,539,709,777	3,390,893,872
4.	Commissions payable, contingent commissions and other similar charges	262,360,063	271,896,812
5.	Other expenses (excluding taxes, licenses and fees)	1,287,481,744	1,661,881,211
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	120,379,768	171,392,208
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,232,589,584 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	14,461,250,294	14,363,375,547
10.	Advance premium	509,536,656	370,903,039
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	905,296,906	830,146,391
13.	Funds held by company under reinsurance treaties	69,070,844	78,914,359
14.	Amounts withheld or retained by company for account of others	29,426,262	44,293,344
15.	Remittances and items not allocated	31,093,539	23,865,520
16.	Provision for reinsurance (including $ certified)	18,192,584	25,293,878
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	139,900,059	117,896,436
20.	Derivatives	16,446,295	24,090,053
21.	Payable for securities	973,315,283	732,151,435
22.	Payable for securities lending	1,803,495,913	1,998,184,383
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	563,570,476	554,915,798
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	46,771,789,079	45,728,437,984
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	46,771,789,079	45,728,437,984
29.	Aggregate write-ins for special surplus funds	11,108,456	12,006,408
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,284,769,264	3,284,769,264
35.	Unassigned funds (surplus)	8,700,826,844	8,943,826,124
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	12,000,586,564	12,244,483,796
38.	Totals (Page 2, Line 28, Col. 3)	58,772,375,643	57,972,921,780
	DETAILS OF WRITE-INS		
2501.	Accounts payable	358,546,889	366,015,760
2502.	Reserve for uncashed checks	182,307,752	160,335,950
2503.	Deposit for assumed reinsurance from CNA	12,648,491	12,772,569
2598.	Summary of remaining write-ins for Line 25 from overflow page	10,067,344	15,791,519
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	563,570,476	554,915,798
2901.	Deferred gain on sale/leaseback	8,108,868	9,046,815
2902.	SCOR retroactive reinsurance account	2,999,589	2,959,593
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	11,108,456	12,006,408
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,215,051,075)	1,310,013,969	1,340,972,153	5,401,723,976
	1.2 Assumed (written $ 9,992,567,824)	9,693,300,561	8,607,103,960	36,279,192,876
	1.3 Ceded (written $ 777,037,225)	670,549,050	613,759,243	2,422,898,810
	1.4 Net (written $ 10,430,581,674)	10,332,765,480	9,334,316,869	39,258,018,042
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 9,212,306,984):			
	2.1 Direct	1,003,198,715	677,229,407	3,981,722,864
	2.2 Assumed	7,528,458,903	5,617,227,894	27,349,365,911
	2.3 Ceded	420,005,196	270,501,520	1,731,355,442
	2.4 Net	8,111,652,422	6,023,955,781	29,599,733,333
3.	Loss adjustment expenses incurred	1,018,378,103	966,406,943	3,567,568,213
4.	Other underwriting expenses incurred	2,266,619,113	2,296,573,432	9,499,822,281
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	11,396,649,638	9,286,936,156	42,667,123,827
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,063,884,158)	47,380,714	(3,409,105,786)
	INVESTMENT INCOME			
9.	Net investment income earned	329,227,940	243,787,914	1,510,564,869
10.	Net realized capital gains (losses) less capital gains tax of $ 69,039,041	252,456,468	(123,728,544)	(348,659,619)
11.	Net investment gain (loss) (Lines 9 + 10)	581,684,408	120,059,371	1,161,905,249
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 83,981,853)	(83,981,853)	(57,536,769)	(273,301,875)
13.	Finance and service charges not included in premiums	132,628,968	122,654,689	489,675,179
14.	Aggregate write-ins for miscellaneous income	58,052,102	(15,868,857)	372,434,826
15.	Total other income (Lines 12 through 14)	106,699,216	49,249,063	588,808,130
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(375,500,533)	216,689,147	(1,658,392,406)
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(375,500,533)	216,689,147	(1,658,392,406)
19.	Federal and foreign income taxes incurred	(86,518,323)	103,200,046	(191,671,849)
20.	Net income (Line 18 minus Line 19)(to Line 22)	(288,982,211)	113,489,101	(1,466,720,557)
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	12,244,483,796	18,431,019,669	18,431,019,669
22.	Net income (from Line 20)	(288,982,211)	113,489,101	(1,466,720,557)
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (11,528,185)	(112,175,849)	(11,599,535)	(777,511,999)
25.	Change in net unrealized foreign exchange capital gain (loss)	48,382,792	1,733,505	(142,560,443)
26.	Change in net deferred income tax	86,554,259	124,470,371	482,094,813
27.	Change in nonadmitted assets	22,414,733	(10,313,977)	(78,603,786)
28.	Change in provision for reinsurance	7,101,294	4,884,566	5,907,146
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders		(3,131,000,000)	(4,203,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(7,192,250)	(5,369,052)	(6,141,048)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(243,897,232)	(2,913,705,021)	(6,186,535,873)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	12,000,586,564	15,517,314,648	12,244,483,796
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Other revenue	62,535,427		374,361,933
1402.	Allocated share of gain (loss) on sale of fixed assets	(4,143,853)	(3,762,925)	14,272,274
1403.	Fines and penalties	(245,630)	(69,270)	(819,807)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(93,842)	(12,036,662)	(15,379,573)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	58,052,102	(15,868,857)	372,434,826
3701.	Transition obligation for postretirement benefits	(7,192,250)	(6,015,000)	(6,799,000)
3702.	Deferred tax liability on asset transfer		645,948	645,948
3703.	Deferred gain on sale/leaseback			12,004
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(7,192,250)	(5,369,052)	(6,141,048)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	10,422,482,475	9,410,316,480	40,420,464,060
2. Net investment income	358,463,534	304,029,951	1,689,473,986
3. Miscellaneous income	106,699,216	49,249,063	588,808,130
4. Total (Lines 1 to 3)	10,887,645,226	9,763,595,494	42,698,746,176
5. Benefit and loss related payments	7,240,299,958	5,860,799,900	25,403,117,201
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	3,431,775,408	3,621,258,147	13,437,590,670
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	120,778	2,213,201	173,494,601
10. Total (Lines 5 through 9)	10,672,196,143	9,484,271,248	39,014,202,472
11. Net cash from operations (Line 4 minus Line 10)	215,449,083	279,324,247	3,684,543,704
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,623,400,788	9,448,563,252	25,053,469,125
12.2 Stocks	3,038,629,269	4,587,882,133	8,796,425,605
12.3 Mortgage loans	17,172,472	2,299,684	154,969,495
12.4 Real estate	52,130,799		151,542,402
12.5 Other invested assets	566,279,361	454,445,600	1,353,016,671
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	455,733	(445,534)	(2,235,659)
12.7 Miscellaneous proceeds		291,909,004	1,186,698,925
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,298,068,423	14,784,654,138	36,693,886,565
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,786,556,369	8,988,146,217	26,784,502,616
13.2 Stocks	845,288,821	3,029,024,734	7,191,264,732
13.3 Mortgage loans	40,617,133	29,500,000	88,150,032
13.4 Real estate	32,809,460	34,398,439	35,240,525
13.5 Other invested assets	245,403,354	256,116,293	1,423,545,290
13.6 Miscellaneous applications	164,175,989		199,430,738
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,114,851,126	12,337,185,683	35,722,133,932
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,183,217,297	2,447,468,455	971,752,633
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders		2,239,600,536	4,203,000,000
16.6 Other cash provided (applied)	(187,969,270)	(65,386,363)	251,485,698
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(187,969,270)	(2,304,986,899)	(3,951,514,302)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,210,697,109	421,805,803	704,782,034
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,670,665,405	1,965,883,370	1,965,883,370
19.2 End of period (Line 18 plus Line 19.1)	3,881,362,514	2,387,689,173	2,670,665,405

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Change in payable for securities acquired	316,210,979	3,427,609	217,389,901
20.0002. Portfolio investments exchanged	112,711,969	157,121,776	847,393,827
20.0003. Change in receivable for securities sold	100,156,206	186,793,457	286,550,379
20.0004. Donations	64,446,776		14,735,050
20.0005. Reinvestment of non-cash distributions from other invested assets	10,241,120	13,048,272	58,728,135
20.0006. Low income housing commitment	1,806,322	80,119,475	235,367,235
20.0007. Stock dividends received	1,615,038	3,484,907	7,450,290
20.0008. Income from other invested assets	952,743		11,525,925
20.0009. Dividends/Asset Transfer		891,399,464	
20.0010. Real estate - capitalized investment expenses		62,851	414,677

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0011. Assets transferred from/to affiliates			114,233,113
20.0012. Real Estate transferred to LP			44,497,515
20.0013. Bonds transferred to limited partnerships as contribution			35,984,251

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2022 Annual Statement notes: 1(B), 2-4, 5(A-C, K, L, O-Q), 6, 7, 9(B, D-I), 10(E-O), 12(B-I), 13-15, 16(Off-balance-sheet financial instruments), 17(A), 18, 19, 21(A, B, D-H), 23, 24(A-E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the "Company" or "Allstate") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2023 and 2022.

(in millions)		SSAP #	F/S Page #	F/S Line #	March 31, 2023	December 31, 2022
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ (289)	$ (1,467)
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ (289)	$ (1,467)
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 12,001	$ 12,244
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 12,001	$ 12,244

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"). The Securities Valuation Office ("SVO") may assign an NAIC designation for use in determining carrying value for certain LBASS. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is generally recalculated on a prospective basis.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of March 31, 2023 or December 31, 2022.

5. Investments

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(in millions)	2023			2022		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	118	2	116	1,876	21	1,855
c. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	-	-	-
d. Total 1st Quarter (a+b+c)	$ 118	$ 2	$ 116	$ 1,876	$ 21	$ 1,855
OTTI recognized 2nd Quarter						
e. Intent to sell				$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				1,418	39	1,379
g. Present value of cash flows expected to be collected is less than the amortized cost basis				-	-	-
h. Total 2nd Quarter (e+f+g)				$ 1,418	$ 39	$ 1,379
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				1,333	16	1,317
k. Present value of cash flows expected to be collected is less than the amortized cost basis				1	-	1
l. Total 3rd Quarter (i+j+k)				$ 1,334	$ 16	$ 1,318
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				252	4	248
o. Present value of cash flows expected to be collected is less than the amortized cost basis				6	1	5
p. Total 4th Quarter (m+n+o)				$ 258	$ 5	$ 253
q. Annual Aggregate Total (d+h+l+p)		$ 2			$ 81	

3. None of the Company's LBASS were other-than-temporarily impaired in 2023 as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. The following LBASS were other-than-temporarily impaired at the end of each quarter presented in 2022 as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
00889FAE2	$ -	$ -	$ -	$ -	$ -	09/30/2022
64129VAB9	$ -	$ -	-	$ -	$ -	09/30/2022
64131RAE8	$ 1	$ 1	-	$ 1	$ 1	09/30/2022
00140PAC9	$ 2	$ 2	-	$ 2	$ 2	12/31/2022
00144FAA1	$ -	$ -	-	$ -	$ -	12/31/2022
00900MAC6	$ 1	$ 1	-	$ 1	$ 1	12/31/2022
64129VAB9	$ 3	$ 2	1	$ 2	$ 2	12/31/2022
Total			$ 1			

NOTES TO FINANCIAL STATEMENTS

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position.

(in millions)		March 31, 2023	December 31, 2022
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (2)
	2. 12 months or longer	$ -	$ (3)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 19	$ 26
	2. 12 months or longer	$ 7	$ 22

5. The following table summarizes the gross unrealized losses by unrealized loss position and credit quality as of March 31, 2023.

(in millions)	Investment Grade	Below Investment Grade	Total
LBASS with unrealized loss position less than 20% of amortized cost [1][2]	$ -	$ (1)	$ (1)

[1] All below investment grade LBASS have been in an unrealized loss position for less than twelve months.

[2] Related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired.

Investment grade is defined as a security having an NAIC designation of 1 or 2, which is comparable to a rating of Aaa, Aa, A or Baa from Moody's Investors Service, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency, or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of March 31, 2023, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of March 31, 2023, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	March 31, 2023	December 31, 2022
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,806	$ 1,998

5. Collateral Reinvestment

b. The cash collateral was invested in primarily short-term investments and bonds that can be liquidated based on current market conditions on demand to match the liability. As of March 31, 2023 and December 31, 2022, the Company had invested assets with a fair value of $367 million and $461 million, which consisted of investment grade bonds, respectively. Unrealized losses on investment grade securities were principally related to an increase in market yields which include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity. Additionally, the Company has sufficient liquidity to cover any shortfall on demand.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.

J. Real Estate

2. As of March 31, 2023, the Company had a gain of $12 million on the sale of one real estate investment and had two real estate investments classified as held for sale due to market conditions. As of December 31, 2022, the Company had a gain of $74 million on the sale of multiple properties occupied by the Company and one real estate investment, and had three real estate investments classified as held for sale due to market conditions.

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

NOTES TO FINANCIAL STATEMENTS

R. Reporting Entity's Share of Cash Pool by Asset Type

The percentage share of the underlying assets of the Allstate Short term pool ("Short term pool") was as follows as of March 31, 2023 and December 31, 2022:

	Asset Type	Percent Share
(1)	Cash	- %
(2)	Cash equivalents	100.0 %
(3)	Short-term investments	- %
(4)	Total Short term pool	100.0 %

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

8. The Company did not have open option contracts with financing premiums due as of March 31, 2023 or December 31, 2022.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees* – Not applicable.

9. Income Taxes

The Inflation Reduction Act of 2022 ("Act") which contains several tax-related provisions, was enacted on August 16, 2022.

The Act created a 15% corporate alternative minimum tax ("CAMT") on certain large corporations, effective beginning in 2023. The controlled group of corporations of which the Company is a member has determined that it is considered an "applicable corporation" under the rules of CAMT, and as such, the controlled group is expected to be required to perform the CAMT computations. The controlled group of which the Company is a member has not determined as of the reporting date if it will be liable for CAMT in 2023. Therefore, the March 31, 2023 financial statement does not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

A. 1. The components of the net deferred tax asset ("DTA") and deferred tax liability ("DTL") were as follows:

(in millions)	12/31/2022 (1) Ordinary	12/31/2022 (2) Capital	12/31/2022 (3) (Col 1+2) Total	12/31/2021 (4) Ordinary	12/31/2021 (5) Capital	12/31/2021 (6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Gross DTAs	$ 1,614	$ 303	$ 1,917	$ 1,534	$ 398	$ 1,932	$ 80	$ (95)	$ (15)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,614	$ 303	$ 1,917	$ 1,534	$ 398	$ 1,932	$ 80	$ (95)	$ (15)
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,614	$ 303	$ 1,917	$ 1,534	$ 398	$ 1,932	$ 80	$ (95)	$ (15)
(f) DTLs	647	232	879	724	269	993	(77)	(37)	(114)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 967	$ 71	$ 1,038	$ 810	$ 129	$ 939	$ 157	$ (58)	$ 99

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101, *Income Taxes* ("SSAP No. 101") was as follows:

(in millions)	3/31/2023 (1) Ordinary	3/31/2023 (2) Capital	3/31/2023 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 64	$ 64
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	1,052	7	1,059
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,052	7	1,059
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,647
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	562	232	794
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,614	$ 303	$ 1,917

	12/31/2022 (4) Ordinary	12/31/2022 (5) Capital	12/31/2022 (6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 618	$ 129	$ 747
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	626	-	626
1. Adjusted gross DTAs expected to be realized following the balance sheet date	626	-	626
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,700
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	290	269	559
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,534	$ 398	$ 1,932

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (618)	$ (65)	$ (683)
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	426	7	433
1. Adjusted gross DTAs expected to be realized following the balance sheet date	426	7	433
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(53)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	272	(37)	235
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 80	$ (95)	$ (15)

C. Current income taxes incurred consist of the following major components:

(in millions)	(1) 3/31/2023	(2) 3/31/2022	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (87)	$ 103	$ (190)
(b) Foreign	-	-	-
(c) Subtotal (1a+1b)	$ (87)	$ 103	$ (190)
(d) Federal income tax on net capital gains (losses)	69	(6)	75
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (18)	$ 97	$ (115)

NOTES TO FINANCIAL STATEMENTS

(in millions)	(1) 3/31/2023	(2) 12/31/2022	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 231	$ 225	$ 6
(2) Unearned premium reserve	636	625	11
(3) Policyholder reserves	19	21	(2)
(4) Investments	9	7	2
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	5	5	-
(8) Compensation and benefits accrual	121	133	(12)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	241	246	(5)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	38	-	38
(13) Other	320	272	48
(99) Subtotal (sum of 2a1 through 2a13)	$ 1,620	$ 1,534	$ 86
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,620	$ 1,534	$ 86
(e) Capital			
(1) Investments	$ 209	$ 270	$ (61)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	88	128	(40)
(5) Other	-	-	-
(99) Subtotal (2e1+2e2+2e3+2e4+2e5)	$ 297	$ 398	$ (101)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 297	$ 398	$ (101)
(i) Admitted DTAs (2d + 2h)	$ 1,917	$ 1,932	$ (15)
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 19	$ 21	$ (2)
(2) Investments	56	57	(1)
(3) Fixed assets	93	92	1
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	38	42	(4)
(6) Premium acquisition expense	7	7	-
(7) Salvage & subrogation discounting	7	7	-
(8) Compensation and benefits accrual	36	34	2
(9) Other	7	7	-
(99) Subtotal(sum of 3a1 through 3a9)	$ 263	$ 267	$ (4)
(b) Capital			
(1) Investments	$ 189	$ 248	$ (59)
(2) Real estate	-	-	-
(3) Unrealized gains	427	478	(51)
(4) Other	-	-	-
(99) Subtotal (3b1+3b2+3b3+3b4)	$ 616	$ 726	$ (110)
(c) DTLs (3a99 + 3b99)	$ 879	$ 993	$ (114)
4. Net DTAs/DTLs (2i – 3c)	$ 1,038	$ 939	$ 99

The change in net deferred income tax comprises the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement):

(in millions)	March 31, 2023	December 31, 2022	Change
Total DTAs	$ 1,917	$ 1,932	$ (15)
Total DTLs	879	993	(114)
Net DTAs (DTLs)	$ 1,038	$ 939	99
Tax effect of unrealized gains (losses)			(12)
Change in net deferred income tax			87
Surplus adjustments – including stock option forfeitures			(2)
Change in net deferred income tax relating to the provision			$ 85

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of March 31, 2023, the Company's reported investment in the Short term pool was $3.62 billion. See Ref # - 001 in table below.

NOTES TO FINANCIAL STATEMENTS

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	03/31/2023 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 3,617

(2) Detail of material related party transactions involving services – Not applicable.

(3) Detail of material related party transactions involving exchange of assets and liabilities – Not applicable.

(4) Detail of amounts owed to/from a related party

See Note 10, Part D.

There were no other transactions entered into by the Company with related parties in 2023 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company reported the following as receivables from affiliates:

(in millions)	March 31, 2023	December 31, 2022
Esurance Property and Casualty Insurance Company	$ 86	36
Signature Motor Club, Inc.	28	23
American Heritage Life Insurance Company	26	24
Pablo Creek Services, Inc.	24	23
Esurance Insurance Company	23	15
National General Management Corp.	18	19
SquareTrade Holding Company, Inc.	18	11
Castle Key Indemnity Company	17	39
First Colonial Insurance Company	16	13
Allstate Financial Services, LLC	13	12
Castle Key Insurance Company	11	4
Integon National Insurance Company	11	31
National Health Insurance Company	11	-
Allstate New Jersey Insurance Company	10	12
Allstate Enterprises, LLC	10	9
Arity 875, LLC	9	14
North Light Specialty Insurance Company	8	4
Esurance Insurance Company of New Jersey	7	-
Allstate Property and Casualty Insurance Company	5	7
ANIHI Newco, LLC	4	10
Allstate Insurance Company of Canada	4	3
Northeast Agencies, Inc.	3	3
Answer Financial Inc.	2	2
Encompass Insurance Company	2	-
Direct General Life Insurance Company	1	2
Allstate Investments, LLC	1	1
Arity Services, LLC	1	1
LeadCloud	1	1
ESMI Auto Insurance Company	1	-
Renuant LLC, DBA Transparent.ly	1	-
Encompass Indemnity Company	1	-
Allstate Non-Insurance Holdings, Inc.	1	-
Arity International Limited	-	1
Total	$ 374	$ 320

11. Debt

Not applicable.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) The components of net periodic benefit cost for the three months ended March 31:

(in millions)	Pension Benefits 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022	Special or Contractual Benefits Per SSAP No. 11 2023	Special or Contractual Benefits Per SSAP No. 11 2022
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	-	-	1	1	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(4)	(3)	-	-
f. Prior service cost or credit	-	-	(3)	(3)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (6)	$ (5)	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk:

(in millions)	Assets		Liabilities	
	March 31, 2023	December 31, 2022	March 31, 2023	December 31, 2022
a. Swaps	$ 218	$ 291	$ 465	$ 895
b. Futures	174	69	152	188
c. Options	-	-	-	-
d. Total (a+b+c)	$ 392	$ 360	$ 617	$ 1,083

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. In December 2019, the NAIC adopted guidance which clarified that only investments that meet the definition of a wash sale in accordance with SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, that crosses reporting periods are subject to disclosure. Prior to December 2019 reporting, wash sales that were within the same reporting period were also disclosed.

The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the first quarter of 2023 and 2022 and reacquired within 30 days of the sale date were as follows:

($ in millions)	2023				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		6	$ 150	$ 151	$ 1

	2022				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ -	$ -	$ -
Bonds	4	2	$ 2	$ 2	$ -
Bonds	5	1	$ 10	$ 9	$ -
Unaffiliated common stocks		7	$ 22	$ 20	$ -

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing net asset value ("NAV") as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy:

(1) Specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

(2) Quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

NOTES TO FINANCIAL STATEMENTS

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages:

(in millions)	March 31, 2023				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 2,046	$ 14	$ -	$ 2,060
Bank loans	-	-	437	-	437
Securities Valuation Office ("SVO")-identified investments	188	-	-	-	188
Hybrid securities	-	62	-	-	62
Total bonds	188	2,108	451	-	2,747
Perpetual preferred stocks					
Industrial and miscellaneous	-	34	11	40	85
Unaffiliated common stocks					
Industrial and miscellaneous	222	14	59	210	505
Mutual funds	7	113	-	-	120
Total unaffiliated common stocks	229	127	59	210	625
Cash equivalents					
Money market mutual funds	120	-	-	-	120
Derivative assets					
Foreign currency contracts	-	8	-	-	8
Credit contracts	-	2	-	-	2
Total derivative assets	-	10	-	-	10
Total assets at fair value/NAV	$ 537	$ 2,279	$ 521	$ 250	$ 3,587
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (16)	$ -	$ -	$ (16)
Credit contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(17)	-	-	(17)
Total liabilities at fair value	$ -	$ (17)	$ -	$ -	$ (17)

	December 31, 2022				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 2,468	$ 8	$ -	$ 2,476
Bank loans	-	-	494	-	494
SVO-identified investments	168	-	-	-	168
Hybrid securities	-	91	-	-	91
Total bonds	168	2,559	502	-	3,229
Perpetual preferred stocks					
Industrial and miscellaneous	-	36	9	39	84
Unaffiliated common stocks					
Industrial and miscellaneous	1,925	20	30	205	2,180
Mutual funds	494	110	-	-	604
Total unaffiliated common stocks	2,419	130	30	205	2,784
Cash equivalents					
Money market mutual funds	105	-	-	-	105
Derivative assets					
Foreign currency contracts	-	21	-	-	21
Credit contracts	-	2	-	-	2
Total derivative assets	-	23	-	-	23
Total assets at fair value/NAV	$ 2,692	$ 2,748	$ 541	$ 244	$ 6,225
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (20)	$ -	$ -	$ (20)
Credit contracts	-	(4)	-	-	(4)
Total derivative liabilities	-	(24)	-	-	(24)
Total liabilities at fair value	$ -	$ (24)	$ -	$ -	$ (24)

2. The following tables present the rollforward of Level 3 assets measured and reported at fair value:

(in millions)					
Description	**Beginning balance as of 01/01/2023**	**Transfers into Level 3**	**Transfers out of Level 3**	**Total gains and (losses) included in net income**	**Total gains and (losses) included in surplus**
Bonds					
Bank loans	$ 494	$ 39	$ (83)	$ (2)	$ 5
Industrial and miscellaneous	8	10	-	(4)	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	9	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	30	-		-	3
Total assets	$ 541	$ 49	$ (83)	$ (6)	$ 8

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2023
Bonds					
Bank loans	$ 34	$ -	$ (30)	$ (20)	$ 437
Industrial and miscellaneous	3	-	(3)	-	14
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	2	-	-	-	11
Unaffiliated common stocks					
Industrial and miscellaneous	26	-	-	-	59
Total assets	$ 65	$ -	$ (33)	$ (20)	$ 521

Description	Beginning balance as of 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 506	$ 575	$ (8)	$ (1)	$ (11)
Industrial and miscellaneous	26	-	(5)	1	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	3	-	(3)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	48	-	-	(1)	(1)
Total assets	$ 586	$ 575	$ (16)	$ (1)	$ (12)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2023
Bonds					
Bank loans	$ 118	$ -	$ (165)	$ (46)	$ 968
Industrial and miscellaneous	3	-	(4)	-	21
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	-	-	147
Total assets	$ 122	$ -	$ (169)	$ (46)	$ 1,039

Transfers into Level 3 during the first three months of 2023 and 2022 included securities measured at lower of cost or market and reported at fair value in 2023 and 2022, and at cost in 2022 and 2021, respectively.

Transfers out of Level 3 during the first three months of 2023 and 2022 included securities measured at lower of cost or market and reported at cost in 2023 and 2022, and fair value in 2022 and 2021, respectively. Transfers out of Level 3 during the first three months of 2022 included a situation where the valuation was not based on market observable inputs in the prior period, a price quote utilizing market observable inputs became available and was utilized; any gains and losses related to the change in valuation source were not significant.

3. The Company consistently follows its policy for determining when transfers between levels are recognized. The policy about the timing of recognizing transfers into Level 3 is the same as that for recognizing transfers out of Level 3.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds - Includes corporate bonds, including those that are privately placed, asset-backed securities (“ABS”) and municipal bonds.

The primary inputs to the valuation for publicly traded corporate bonds and municipal bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Unaffiliated common and perpetual preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including total return swap agreements, certain options and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

NOTES TO FINANCIAL STATEMENTS

Level 3 measurements

Bonds - Includes corporate bonds, including those that are privately placed, bank loans, residential mortgage-backed securities ("RMBS") commercial mortgage-backed securities ("CMBS"), ABS and municipal bonds.

Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. RMBS, CMBS and ABS are valued based on non-binding broker quotes received from brokers where the inputs have not been corroborated to be market observable. For municipal bonds that are not rated by third-party credit rating agencies, but receive an NAIC designation, the primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable, or quoted prices or quoted net asset values for identical or similar assets in markets that are not market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not market observable.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments:

Financial assets

(in millions)	March 31, 2023						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 28,761	$ 29,672	$ 4,313	$ 23,680	$ 768	$ -	$ -
LBASS	$ 841	$ 830	$ -	$ 814	$ 27	$ -	$ -
Preferred stocks	$ 83	$ 86	$ -	$ 34	$ 9	$ 40	$ -
Unaffiliated common stocks	$ 622	$ 626	$ 229	$ 127	$ 55	$ 211	$ -
Mortgage loans on real estate	$ 635	$ 695	$ -	$ -	$ 635	$ -	$ -
Cash equivalents	$ 4,970	$ 4,970	$ 3,047	$ 1,923	$ -	$ -	$ -
Short-term investments	$ 216	$ 216	$ 147	$ 69	$ -	$ -	$ -
Derivatives	$ 14	$ 10	$ 4	$ 10	$ -	$ -	$ -
Other invested assets:							
Low-income housing tax credit ("LIHTC") property investments	$ 1,364	$ 1,365	$ -	$ -	$ 1,364	$ -	$ -
Affiliated collateral loans	$ 141	$ 147	$ -	$ -	$ 141	$ -	$ -
Residual tranche securities	$ 34	$ 25	$ -	$ 34	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Securities lending reinvested collateral	$ 16	$ 16	$ -	$ 16	$ -	$ -	$ -

	December 31, 2022						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 26,699	$ 28,050	$ 3,737	$ 22,176	$ 786	$ -	$ -
LBASS	$ 1,025	$ 1,022	$ -	$ 1,001	$ 24	$ -	$ -
Preferred stocks	$ 86	$ 86	$ -	$ 37	$ 10	$ 39	$ -
Unaffiliated common stocks	$ 2,784	$ 2,784	$ 2,419	$ 130	$ 30	$ 205	$ -
Mortgage loans on real estate	$ 607	$ 671	$ -	$ -	$ 607	$ -	$ -
Cash equivalents	$ 3,371	$ 3,372	$ 1,952	$ 1,419	$ -	$ -	$ -
Short-term investments	$ 469	$ 470	$ 394	$ 75	$ -	$ -	$ -
Derivatives	$ 26	$ 23	$ 3	$ 23	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 1,405	$ 1,405	$ -	$ -	$ 1,405	$ -	$ -
Affiliated collateral loans	$ 140	$ 147	$ -	$ -	$ 140	$ -	$ -
Residual tranche securities	$ 44	$ 34	$ -	$ 44	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Securities lending reinvested collateral	$ 15	$ 15	$ -	$ 15	$ -	$ -	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third-party credit rating agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer.

The fair value of LBASS and residual tranche securities in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Levels 2 and 3 is based on valuation methods described in Part A4 of this note. Certain preferred stocks, which do not have readily determinable fair values, and are investments in investment companies are measured utilizing NAV as a practical expedient.

NOTES TO FINANCIAL STATEMENTS

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows or, if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 3 is primarily based on amortized cost.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments:

(in millions)	March 31, 2023						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,803	$ 1,803	$ -	$ 1,803	$ -	$ -	$ -
Derivatives	$ 21	$ 16	$ 5	$ 16	$ -	$ -	$ -

	December 31, 2022						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,998	$ 1,998	$ -	$ 1,998	$ -	$ -	$ -
Derivatives	$ 25	$ 24	$ 1	$ 24	$ -	$ -	$ -

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2023 and 2022.

E. Investments in certain common and preferred stocks measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $35 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

C. Other Disclosures

The Novel Coronavirus Pandemic or COVID-19 (“Coronavirus”)

The Coronavirus and subsequent U.S. government fiscal and monetary policies have and may continue to effect economic activity through longer-term impacts such as supply chain disruptions, labor shortages and other macroeconomic facts that have increased inflation and affected the Company’s operations. These factors may continue to significantly affect results of operations, financial conditions and liquidity. The impact from the pandemic and the ongoing effects should be considered when comparing the current period to prior periods.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC (“AIMCO II”). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II are directly reported in the Company’s financial statements. In connection with the Excluded investment assets transactions described in Note 10, Parts A, B & C in the Annual Statement, additional assets were transferred into AIMCO II during 2021. As of March 31, 2023, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.38 billion, cash equivalents of $60 million and cash of $4 million and were included in the Company’s assets.

22. Events Subsequent

An evaluation of subsequent events was made through May 9, 2023 for the Quarterly Statement issued on May 11, 2023. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first three months of 2023 and 2022 subject to retrospective rating features was $1.86 billion and $1.64 billion, respectively. These amounts represented 17.8% and 17.1% of total net premiums written in the first three months of 2023 and 2022, respectively.

NOTES TO FINANCIAL STATEMENTS

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions?
Yes ( ) No (X)

(2) None

(3) None

(4) None

(5) None

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	March 31, 2023	December 31, 2022
Balance as of January 1	$ 24,150	$ 20,000
Incurred related to:		
Current year	9,212	31,474
Prior years	(82)	1,693
Total incurred	9,130	33,167
Paid related to:		
Current year	2,569	18,147
Prior years	5,514	10,870
Total paid	8,083	29,017
Balance	$ 25,197	$ 24,150

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.66 billion and $3.00 billion for the three months ended March 31, 2023 and the year ended December 31, 2022, respectively.

Catastrophes are an inherent risk of the property and casualty insurance business that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position. The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(82) million and $1.69 billion as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2023 and the year ended December 31, 2022, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $1.59 billion and $1.60 billion was included as a reduction of loss reserves as of March 31, 2023 and December 31, 2022, respectively.

B. There were no significant changes in methodologies used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented.

36. Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000899051

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2020

6.4 By what department or departments?
ILLINOIS .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE FINANCIAL ADVISORS, LLC	151 N. 8TH STREET, SUITE 450, LINCOLN, NE 68508				YES
ALLSTATE FINANCIAL SERVICES, LLC	151 N. 8TH STREET, SUITE 450, LINCOLN, NE 68508				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500, CHICAGO, IL 60606				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
THE CODE WAS AMENDED ON NOV 17, 2022 (4Q 2022) AS FOLLOWS: THE CODE WORDING WAS UPDATED TO ALIGN TO ALLSTATE'S UPDATED OUR SHARED PURPOSE; THE CODE WAS EDITED FOR BREVITY, TO LOWER READING LEVEL, AND TO IMPROVE COMPREHENSIVENESS AND ACCESSIBILITY; EXAMPLES OF ACTIONS WERE REMOVED AND SHIFTED INTO A REFERENCE DOCUMENT, STREAMLINING THE CODE AND IMPROVING READABILITY WITHOUT CHANGING THE POLICY LANGUAGE.THE CODE WAS AMENDED ON MAR 13, 2023 TO INCLUDE A LIST OF COMPANY-SPECIFIC RESOURCES FOR EMPLOYEES WAS ADDED WITHIN THE DOCUMENT AND REFERENCED THROUGHOUT. .....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....$.....

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$ 18,723,186 BONDS ON DEPOSIT WITH STATE; $ 171,415,504 TOTAL PLEDGED COLLATERAL; $ 83,960,083 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $1,033,361 RESTRICTED PUERTO RICO SECURITIES .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....$.....2,775,335,404

13. Amount of real estate and mortgages held in short-term investments: .....$.....

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 1,787,696,958	$ 1,767,271,841
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 514,316,150	$ 526,998,743
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,302,013,109	$ 2,294,270,584
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

.....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 1,806,180,553

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,812,838,521

16.3 Total payable for securities lending reported on the liability page. ..... $ 1,803,495,913

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK MELLON CONTACT: MAGGIE CARNIE 315-414-3179 ...	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602 .....

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A.....
.....	.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS.....
.....	.....	.....	.....	.....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
If yes, attach an explanation.
.....

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.
.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

5.1 A&H loss percent ..... %

5.2 A&H cost containment percent ..... %

5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date .....$.....

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $.....

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

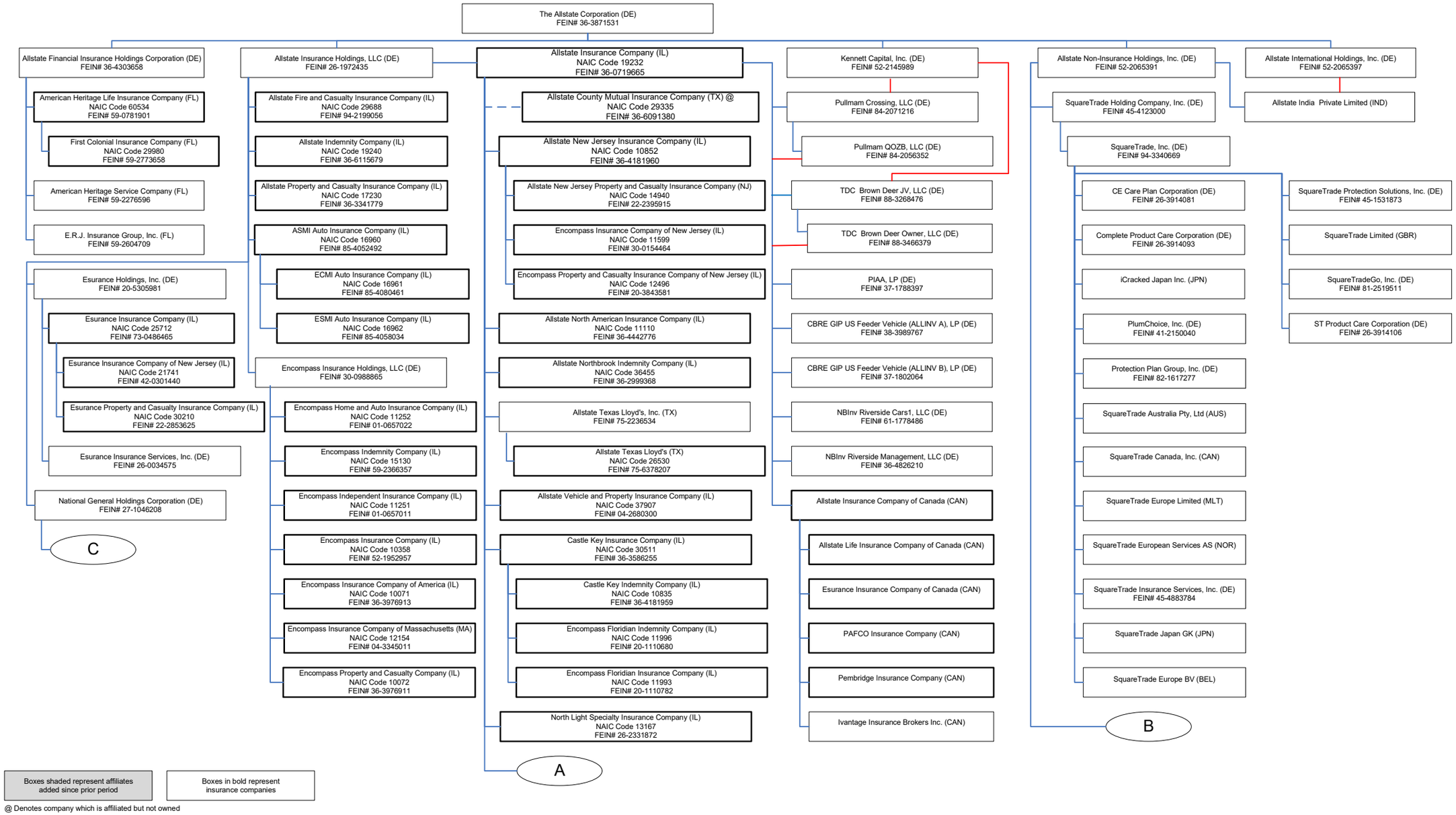
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	17,246,521	17,543,583	9,917,815	8,559,251	43,193,651	28,940,831
2. Alaska AK	L	7,361,729	7,493,262	4,859,026	5,823,511	10,144,710	12,071,146
3. Arizona AZ	L	9,312,467	10,445,972	6,159,279	5,017,400	22,134,268	19,991,961
4. Arkansas AR	L	6,828,268	7,268,918	4,120,816	3,255,885	12,237,145	9,234,914
5. California CA	L	197,447,383	197,040,042	161,374,061	126,895,411	650,603,641	438,343,512
6. Colorado CO	L	17,380,682	17,404,426	7,069,469	12,200,411	32,729,692	29,997,157
7. Connecticut CT	L	25,926,101	26,184,857	14,693,206	13,043,008	58,950,106	53,224,551
8. Delaware DE	L	3,447,308	3,712,677	4,684,662	4,953,018	96,138,477	103,046,050
9. District of Columbia DC	L	2,959,213	3,135,992	2,103,466	1,894,675	4,763,338	4,345,459
10. Florida FL	L	99,236,070	106,326,380	97,304,427	56,989,032	412,970,595	280,476,086
11. Georgia GA	L	47,152,281	46,576,999	38,807,347	28,333,182	101,711,707	77,818,224
12. Hawaii HI	L	32,087,556	28,880,712	17,539,821	17,008,343	48,799,373	42,297,360
13. Idaho ID	L	2,864,082	3,104,297	1,424,205	1,757,604	4,654,681	11,173,173
14. Illinois IL	L	35,241,129	54,490,418	36,589,226	35,903,829	323,493,679	367,901,558
15. Indiana IN	L	9,966,295	11,933,476	6,656,796	5,875,582	32,370,377	21,159,524
16. Iowa IA	L	1,189,978	1,455,895	844,634	443,046	2,181,944	2,638,315
17. Kansas KS	L	3,120,738	3,690,338	1,547,984	1,772,123	5,490,862	4,311,241
18. Kentucky KY	L	11,924,558	13,000,711	8,403,245	9,493,308	44,486,308	20,625,645
19. Louisiana LA	L	57,581,558	58,487,687	40,769,864	85,256,043	231,482,791	274,353,660
20. Maine ME	L	2,244,942	2,425,278	1,695,641	624,610	4,058,808	2,549,270
21. Maryland MD	L	53,373,335	53,262,454	32,769,029	29,158,352	78,698,186	65,297,090
22. Massachusetts MA	L	27,424,300	26,048,311	21,977,647	18,656,558	55,324,637	40,386,649
23. Michigan MI	L	18,766,542	18,344,279	11,260,954	10,056,848	327,262,554	294,219,388
24. Minnesota MN	L	7,813,843	7,546,816	4,683,171	3,342,170	42,865,826	31,890,551
25. Mississippi MS	L	10,690,538	11,453,650	6,260,321	4,922,497	28,050,095	24,403,415
26. Missouri MO	L	4,562,495	5,675,766	2,758,155	3,161,221	29,928,026	21,151,974
27. Montana MT	L	1,316,524	1,383,456	568,629	788,427	6,218,625	4,654,686
28. Nebraska NE	L	1,796,074	2,010,478	714,868	989,745	7,417,703	1,278,752
29. Nevada NV	L	7,857,577	8,580,689	15,091,424	15,978,929	48,613,571	52,910,700
30. New Hampshire NH	L	3,252,697	3,316,730	1,690,387	2,088,678	5,477,159	7,366,513
31. New Jersey NJ	N			9,266,470	12,989,394	510,067,932	553,079,960
32. New Mexico NM	L	5,596,383	6,704,079	3,733,459	3,098,505	33,446,409	27,244,612
33. New York NY	L	193,761,272	208,541,939	164,617,531	134,068,142	811,893,701	773,342,886
34. North Carolina NC	L	26,174,215	27,125,043	15,317,503	13,040,792	42,246,892	31,069,293
35. North Dakota ND	L	2,942,229	2,834,333	1,759,379	2,148,536	3,175,017	3,425,589
36. Ohio OH	L	22,670,635	26,485,824	16,052,631	12,465,125	93,550,188	92,437,475
37. Oklahoma OK	L	7,206,672	7,537,292	2,264,307	3,101,850	8,042,042	8,665,210
38. Oregon OR	L	12,632,014	13,753,896	9,704,572	7,263,865	35,721,955	28,414,183
39. Pennsylvania PA	L	41,052,252	43,916,227	28,257,948	27,693,089	272,773,212	254,846,730
40. Rhode Island RI	L	6,401,351	6,579,541	4,460,174	2,699,232	13,783,249	12,536,069
41. South Carolina SC	L	31,347,623	33,157,073	19,626,992	19,469,838	79,053,786	67,541,742
42. South Dakota SD	L	2,657,232	2,413,603	2,247,373	882,403	5,911,194	4,169,022
43. Tennessee TN	L	21,191,368	21,996,620	14,067,663	11,733,638	81,655,451	40,218,963
44. Texas TX	L	16,306,540	17,366,918	7,273,033	6,354,486	39,654,041	37,665,980
45. Utah UT	L	8,344,826	8,649,213	10,673,559	3,428,188	20,203,493	16,442,543
46. Vermont VT	L	1,216,129	1,294,263	415,150	722,344	1,616,008	1,124,170
47. Virginia VA	L	45,064,892	45,497,004	22,714,164	21,948,668	71,437,727	61,585,962
48. Washington WA	L	31,843,863	33,536,534	27,913,029	25,293,134	147,599,666	112,609,936
49. West Virginia WV	L	5,014,886	5,717,882	2,326,960	2,327,783	10,571,624	8,648,587
50. Wisconsin WI	L	5,353,081	5,441,992	2,997,816	2,512,252	60,427,609	40,196,543
51. Wyoming WY	L	900,828	900,158	174,388	194,385	578,289	554,386
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					2,318	2,435
58. Aggregate Other Alien OT	XXX					115,452	117,562
59. Totals	XXX	1,215,051,075	1,277,673,981	930,203,676	827,678,345	5,115,979,785	4,523,999,195
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					115,452	117,562
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					115,452	117,562

(a) Active Status Counts:

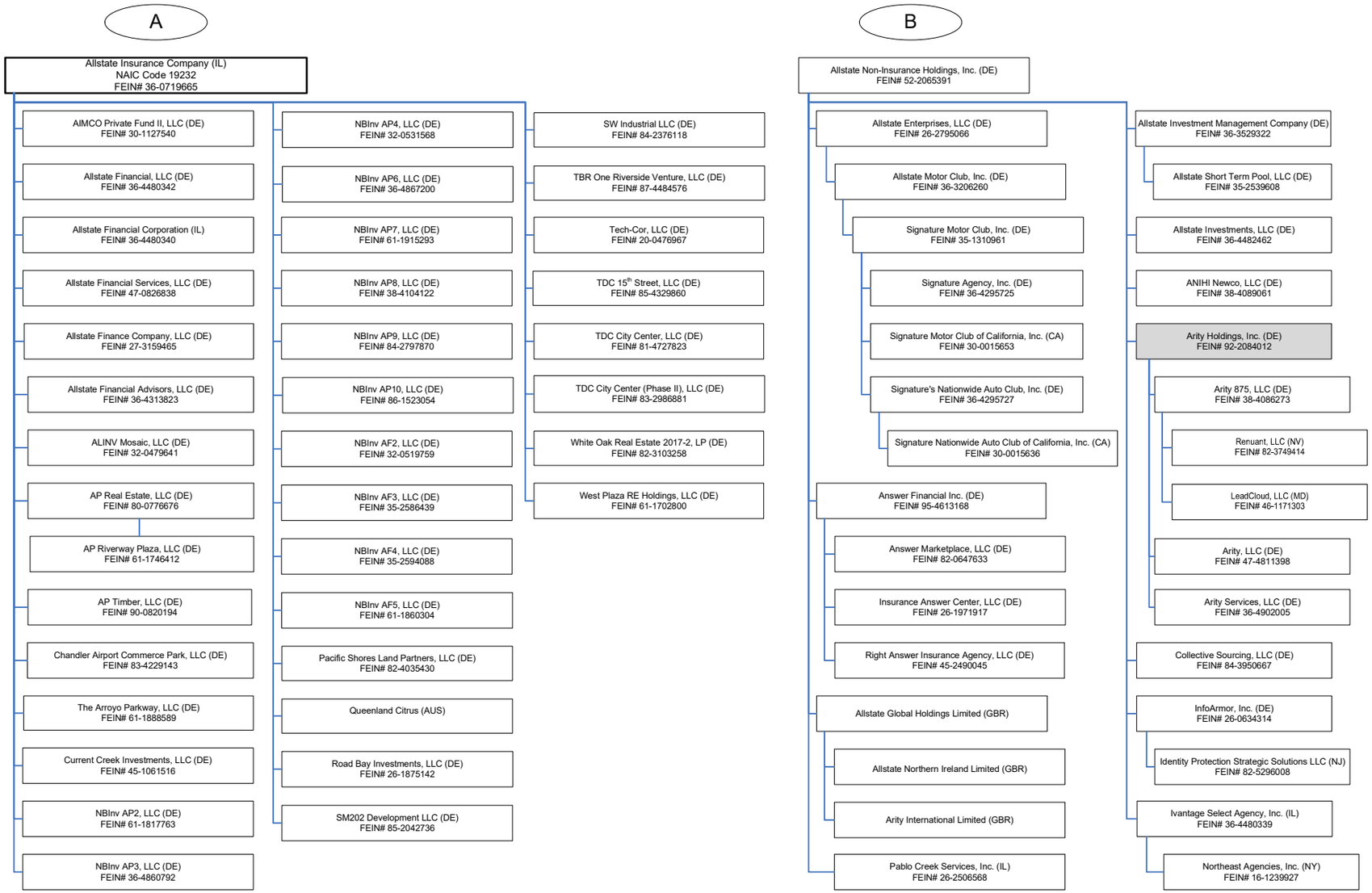
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile .....
6. N - None of the above - Not allowed to write business in the state 5

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

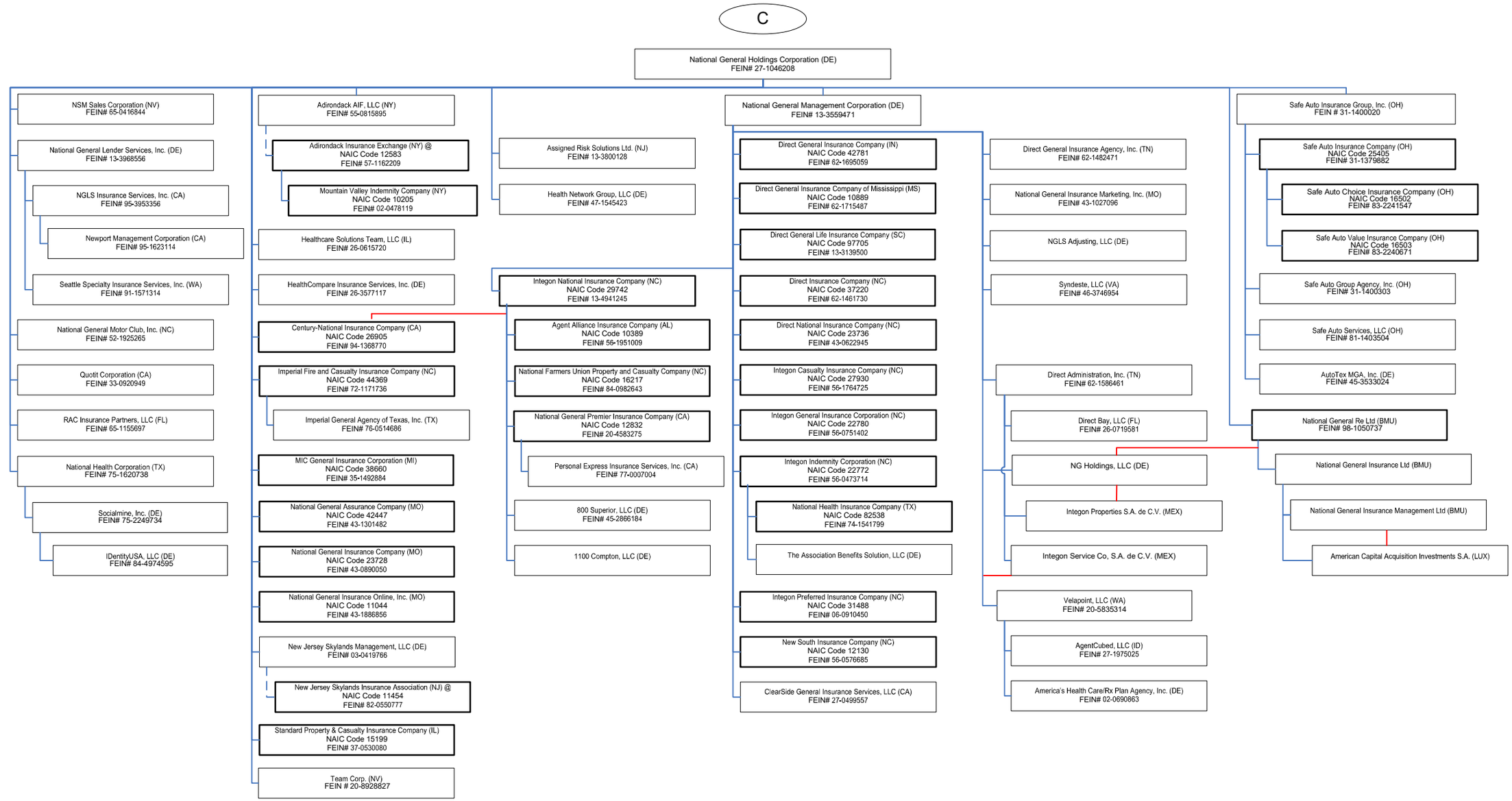


@ Denotes company which is affiliated but not owned

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					NO	
							1100 Compton, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			55-0815895				Adirondack AIF, LLC	NY	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12583	57-1162209				Adirondack Insurance Exchange	NY	IA	Adirondack AIF, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
0008	Allstate Insurance Group	10389	56-1951009				Agent Alliance Insurance Company	AL	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			27-1975025				AgentCubed, LLC	ID	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	NO	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	99.990	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate International Holdings, Inc.	Ownership	0.010	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	YES	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Ltd	Ownership	70.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Management Ltd	Ownership	30.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	NO	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4086273				Arity 875, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			92-2084012				Arity Holdings, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
			47-4811398				Arity, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4902005				Arity Services, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			45-3533024				AutoTex MGA, Inc.	DE	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	NO	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-0719581				Direct Bay, LLC	FL	NIA	Direct Administration, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	58.000	The Allstate Corporation	NO	
			84-4974595				IDentityUSA, LLC	DE	NIA	National Health Corporation	Ownership	100.000	The Allstate Corporation	NO	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			46-1171303				LeadCloud, LLC	MD	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3968556				National General Lender Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			75-1620738				National Health Corporation	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	99.643	The Allstate Corporation	NO	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			84-2797870				NBInv AP9, LLC	AUS	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			86-1523054				NBInv AP10, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	NO	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			65-0416844				NSM Sales Corporation	NV	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Queenland Citrus	AUS	DS	Allstate Insurance Company	Ownership	98.397	The Allstate Corporation	NO	
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			82-3749414				Renuant, LLC	NV	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400020				Safe Auto Insurance Group, Inc.	OH	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25405	31-1379882				Safe Auto Insurance Company	OH	IA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16502	83-2241547				Safe Auto Choice Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16503	83-2240671				Safe Auto Value Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400303				Safe Auto Group Agency, Inc.	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-1403504				SafeAuto Services, LLC	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			75-2249734				Socialmine, Inc.	DE	NIA	IDentityUSA, LLC	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe BV	BEL	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			87-4484576				TBR One Riverside Venture, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	TDC Brown Deer JV, LLC	Ownership	99.900	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Allstate Insurance Company	Ownership	81.000	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Kennett Capital, Inc.	Ownership	9.000	The Allstate Corporation	NO	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	NO	
			20-8928827				Team Corp.	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	50,954	(25,583)	(50.2)	(0.5)
2.1	Allied Lines	237,316	271,288	114.3	23.5
2.2	Multiple peril crop				
2.3	Federal flood	45,217,323	18,821,089	41.6	4.9
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	504,270,025	445,717,450	88.4	46.5
5.1	Commercial multiple peril (non-liability portion)	33,986,617	31,911,113	93.9	54.9
5.2	Commercial multiple peril (liability portion)	10,541,193	15,244,067	144.6	(22.4)
6.	Mortgage guaranty				
8.	Ocean marine	69,863	(4,117)	(5.9)	120.0
9.	Inland marine	11,961,733	3,915,201	32.7	25.3
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	225,502	3,942	1.7	31.8
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disablity income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation		(77,048)		
17.1	Other liability - occurrence	20,485,116	2,690,882	13.1	148.8
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	78,622	10,377,565	13,199.4	1,273.6
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	36,657,771	24,478,199	66.8	2.3
19.2	Other private passenger auto liability	221,597,872	189,150,991	85.4	70.7
19.3	Commercial auto no-fault (personal injury protection)	10,025,233	5,079,270	50.7	72.8
19.4	Other commercial auto liability	108,366,291	117,825,557	108.7	77.5
21.1	Private passenger auto physical damage	276,179,690	115,148,150	41.7	38.3
21.2	Commercial auto physical damage	25,573,135	22,042,423	86.2	75.8
22.	Aircraft (all perils)				
23.	Fidelity	898	(311)	(34.6)	(43.1)
24.	Surety				
26.	Burglary and theft		709		
27.	Boiler and machinery	779,908	627,252	80.4	39.0
28.	Credit				
29.	International				
30.	Warranty	3,361,486			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	347,421	625	0.2	0.0
35.	Totals	1,310,013,969	1,003,198,715	76.6	50.5
	DETAILS OF WRITE-INS				
3401.	Identity theft	347,421	625	0.2	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	347,421	625	0.2	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	7,726	7,726	169,507
2.1	Allied Lines	175,165	175,165	316,099
2.2	Multiple peril crop			
2.3	Federal flood	41,081,103	41,081,103	45,678,280
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	425,726,556	425,726,556	422,479,517
5.1	Commercial multiple peril (non-liability portion)	32,753,888	32,753,888	33,383,336
5.2	Commercial multiple peril (liability portion)	10,173,058	10,173,058	10,702,886
6.	Mortgage guaranty			
8.	Ocean marine	58,613	58,613	71,369
9.	Inland marine	9,585,539	9,585,539	10,115,274
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	165,775	165,775	163,386
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disablity income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability - occurrence	18,325,466	18,325,466	19,290,281
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	66,557	66,557	81,974
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	36,052,888	36,052,888	39,192,494
19.2	Other private passenger auto liability	222,295,619	222,295,619	229,778,767
19.3	Commercial auto no-fault (personal injury protection)	9,609,029	9,609,029	9,310,214
19.4	Other commercial auto liability	101,312,617	101,312,617	135,741,202
21.1	Private passenger auto physical damage	278,284,646	278,284,646	288,152,420
21.2	Commercial auto physical damage	24,152,656	24,152,656	27,914,883
22.	Aircraft (all perils)			
23.	Fidelity	910	910	1,038
24.	Surety			50
26.	Burglary and theft			
27.	Boiler and machinery	774,794	774,794	820,224
28.	Credit			
29.	International			
30.	Warranty	4,175,064	4,175,064	4,008,755
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	273,406	273,406	302,025
35.	Totals	1,215,051,075	1,215,051,075	1,277,673,981
	DETAILS OF WRITE-INS			
3401.	Identity theft	273,406	273,406	302,025
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	273,406	273,406	302,025

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	4,878,315	1,840,856	6,719,170	812,323	20,175	832,498	4,332,777	70,014	1,610,949	6,013,740	266,786	(139,718)	127,068
2. 2021	3,330,703	773,180	4,103,884	725,876	(51,586)	674,290	2,793,898	96,727	734,363	3,624,989	189,070	6,325	195,395
3. Subtotals 2021 + Prior	8,209,018	2,614,036	10,823,054	1,538,199	(31,411)	1,506,788	7,126,675	166,742	2,345,312	9,638,729	455,856	(133,393)	322,463
4. 2022	8,890,433	4,436,545	13,326,978	3,298,328	708,783	4,007,111	5,533,111	732,624	2,649,432	8,915,168	(58,995)	(345,705)	(404,699)
5. Subtotals 2022 + Prior	17,099,451	7,050,581	24,150,032	4,836,526	677,372	5,513,899	12,659,786	899,366	4,994,745	18,553,897	396,861	(479,098)	(82,236)
6. 2023	XXX	XXX	XXX	XXX	2,569,346	2,569,346	XXX	3,427,466	3,215,497	6,642,962	XXX	XXX	XXX
7. Totals	17,099,451	7,050,581	24,150,032	4,836,526	3,246,718	8,083,244	12,659,786	4,326,832	8,210,241	25,196,859	396,861	(479,098)	(82,236)
8. Prior Year-End Surplus As Regards Policyholders	12,244,484												

Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
1. 2.3	2. (6.8)	3. (0.3)

Col. 13, Line 7 As a % of Col. 1 Line 8
4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Intangible asset	245,100,783	245,100,783		
2505.	OPEB prepaid benefits	62,715,750	62,715,750		
2506.	Advances	25,399,266	25,399,266		
2507.	Accounts receivable from sale of securities	63,731	63,731		
2597.	Summary of remaining write-ins for Line 25 from overflow page	333,279,530	333,279,530		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Derivative cash	7,911,809	13,437,775
2505.	Securities lending	5,820,249	5,978,282
2506.	Deferred gain on intercompany asset transfers	52,457	52,638
2507.	Retroactive reinsurance reserve ceded	(3,717,171)	(3,677,175)
2597.	Summary of remaining write-ins for Line 25 from overflow page	10,067,344	15,791,519

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Loss on sale of subsidiary	(93,842)	(12,036,662)	(20,946,716)
1405.	Miscellaneous income			3,000,000
1406.	Transition service agreement expense			2,567,142
1497.	Summary of remaining write-ins for Line 14 from overflow page	(93,842)	(12,036,662)	(15,379,573)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	295,623,364	391,679,405
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		31,340,672
	2.2 Additional investment made after acquisition	3,103,048	16,114,813
3.	Current year change in encumbrances	29,706,412	(11,800,283)
4.	Total gain (loss) on disposals	11,610,183	73,764,447
5.	Deduct amounts received on disposals	52,130,799	196,039,917
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	1,790,714	9,435,774
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	286,121,494	295,623,364
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	286,121,494	295,623,364

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	671,046,303	737,144,434
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	40,502,400	85,553,824
	2.2 Additional investment made after acquisition	215,650	2,898,124
3.	Capitalized deferred interest and other	(100,917)	(301,916)
4.	Accrual of discount	465,744	2,428,664
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	17,172,472	154,969,495
8.	Deduct amortization of premium and mortgage interest points and commitment fees	210,044	1,707,331
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	694,746,666	671,046,303
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	694,746,666	671,046,303
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	694,746,666	671,046,303

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	10,047,956,960	9,849,355,064
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	60,178,675	941,052,201
	2.2 Additional investment made after acquisition	235,262,003	915,079,631
3.	Capitalized deferred interest and other		
4.	Accrual of discount	205,485	1,836,119
5.	Unrealized valuation increase (decrease)	91,692,267	82,846,696
6.	Total gain (loss) on disposals	(5,368,309)	(11,743,851)
7.	Deduct amounts received on disposals	613,557,620	1,422,845,561
8.	Deduct amortization of premium and depreciation	41,948,808	183,459,819
9.	Total foreign exchange change in book/adjusted carrying value	64,978,690	(109,739,648)
10.	Deduct current year's other than temporary impairment recognized	107,820	14,423,873
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,839,291,523	10,047,956,960
12.	Deduct total nonadmitted amounts	38,262,045	34,598,497
13.	Statement value at end of current period (Line 11 minus Line 12)	9,801,029,477	10,013,358,463

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	33,729,719,556	36,111,559,672
2.	Cost of bonds and stocks acquired	8,030,714,655	34,688,897,542
3.	Accrual of discount	22,529,757	841,722,770
4.	Unrealized valuation increase (decrease)	(219,628,815)	(998,279,599)
5.	Total gain (loss) on disposals	344,767,883	(653,907,447)
6.	Deduct consideration for bonds and stocks disposed of	8,908,647,293	34,839,003,605
7.	Deduct amortization of premium	24,384,324	899,414,918
8.	Total foreign exchange change in book/adjusted carrying value	16,928,974	(16,358,566)
9.	Deduct current year's other than temporary impairment recognized	9,710,761	515,861,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	970,805	10,365,329
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	32,983,260,437	33,729,719,556
12.	Deduct total nonadmitted amounts	2,360,762	2,360,762
13.	Statement value at end of current period (Line 11 minus Line 12)	32,980,899,675	33,727,358,794

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	15,184,321,879	15,611,524,448	15,652,231,921	(1,671,998,430)	13,471,615,976			15,184,321,879
2. NAIC 2 (a)	12,050,238,712	3,951,142,601	2,888,850,730	(133,940,126)	12,978,590,457			12,050,238,712
3. NAIC 3 (a)	2,225,351,638	207,555,941	367,715,433	(12,134,901)	2,053,057,245			2,225,351,638
4. NAIC 4 (a)	1,397,700,005	185,846,902	187,285,367	67,863,417	1,464,124,956			1,397,700,005
5. NAIC 5 (a)	179,334,511	7,529,742	19,365,084	25,420,324	192,919,493			179,334,511
6. NAIC 6 (a)	13,493,970	244,658	1,893,859	878,172	12,722,942			13,493,970
7. Total Bonds	31,050,440,715	19,963,844,291	19,117,342,395	(1,723,911,544)	30,173,031,068			31,050,440,715
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	13,782,759			539,325	14,322,085			13,782,759
10. NAIC 3	17,916,798			2,101,880	20,018,678			17,916,798
11. NAIC 4				1,130,976	1,130,976			
12. NAIC 5	3,383,041			(1,463,121)	1,919,920			3,383,041
13. NAIC 6	43,961,657	2,273,194	4,881,453	7,298,653	48,652,051			43,961,657
14. Total Preferred Stock	79,044,255	2,273,194	4,881,453	9,607,713	86,043,709			79,044,255
15. Total Bonds and Preferred Stock	31,129,484,969	19,966,117,485	19,122,223,848	(1,714,303,831)	30,259,074,776			31,129,484,969

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 912,217,314 ; NAIC 2 $ 483,155,440 ; NAIC 3 $ ..... NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	216,284,462	XXX	214,671,322	238,818	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	469,560,645	306,466,016
2.	Cost of short-term investments acquired	49,010,122	1,778,657,389
3.	Accrual of discount	3,347,842	5,856,436
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(312,108)	(2,398,891)
6.	Deduct consideration received on disposals	305,281,119	1,615,880,097
7.	Deduct amortization of premium	40,918	3,140,208
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	216,284,462	469,560,645
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	216,284,462	469,560,645

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(1,536,164)
2.	Cost Paid/(Consideration Received) on additions	3,686,893
3.	Unrealized Valuation increase/(decrease)	3,658,339
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(13,931,205)
6.	Considerations received/(paid) on terminations	(9,445,910)
7.	Amortization	(183,628)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(7,752,038)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(6,611,894)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(6,611,894)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		7,621,277		
	3.12 Section 1, Column 15, prior year		(4,409,119)	12,030,396	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus		(12,260,424)		
	3.14 Section 1, Column 18, prior year		13,713,661	(25,974,084)	(13,943,688)
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		(4,639,146)		
	3.24 Section 1, Column 19, prior year plus		9,304,541		
	3.25 SSAP No. 108 adjustments			(13,943,688)	(13,943,688)
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(9,011,682)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		(18,316,224)		
	4.23 SSAP No. 108 adjustments			(18,316,224)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				9,304,541
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(9,304,541)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	17,000	16,892	20,983	02/23/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		3,852	91282C-FP-1	TREASURY NOTE	1.A FE	16,892	17,131
PENDING	FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	49,000	48,689	60,481	02/23/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		11,102	91282C-FP-1	TREASURY NOTE	1.A FE	48,689	49,379
PENDING	FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	910,000	904,219	1,123,210	02/23/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		206,172	91282C-FP-1	TREASURY NOTE	1.A FE	904,219	917,038
PENDING	FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	21,000	20,867	25,920	02/23/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		4,758	91282C-FP-1	TREASURY NOTE	1.A FE	20,867	21,162
PENDING	FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	37,000	36,765	45,669	02/23/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		8,383	91282C-FP-1	TREASURY NOTE	1.A FE	36,765	37,286
PENDING	FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	198,000	184,783	194,427	02/23/2023	06/30/2023	FUTURE US 2YR NOTE JUN 23		13,922	91282C-BW-0	TREASURY NOTE	1.A	184,783	180,505
PENDING	FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	130,000	121,322	127,654	02/23/2023	06/30/2023	FUTURE US 2YR NOTE JUN 23		9,141	91282C-BW-0	TREASURY NOTE	1.A	121,322	118,513
PENDING	FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	12,000	11,199	11,783	02/23/2023	06/30/2023	FUTURE US 2YR NOTE JUN 23		844	91282C-BW-0	TREASURY NOTE	1.A	11,199	10,940
PENDING	FUTURE US 10YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	580,000	535,661	724,638	02/23/2023	06/21/2023	FUTURE US 10YR NOTE JUN 23		199,375	91282C-CZ-2	TREASURY NOTE	1.A	535,661	525,263
PENDING	FUTURE US ULTRA T-BOND JUN 23, effective 02/23/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,000	999	2,321	02/23/2023	06/21/2023	FUTURE US ULTRA T-BOND JUN 23		1,344	91282C-EG-2	TREASURY NOTE	1.A FE	999	977
PENDING	FUTURE US ULTRA T-BOND JUN 23, effective 03/01/2023, attached to Cash Security-TREASURY NOTE	1.A IF	4,000	3,995	9,283	03/01/2023	06/21/2023	FUTURE US ULTRA T-BOND JUN 23		5,375	91282C-EG-2	TREASURY NOTE	1.A FE	3,995	3,908
PENDING	FUTURE US ULTRA T-BOND JUN 23, effective 03/02/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,000	999	2,321	03/02/2023	06/21/2023	FUTURE US ULTRA T-BOND JUN 23		1,344	91282C-EG-2	TREASURY NOTE	1.A FE	999	977
PENDING	FUTURE US 2YR NOTE JUN 23, effective 03/03/2023, attached to Cash Security-TREASURY NOTE	1.A IF	30,000	27,997	29,459	03/03/2023	06/30/2023	FUTURE US 2YR NOTE JUN 23		2,109	91282C-BW-0	TREASURY NOTE	1.A	27,997	27,349
PENDING	FUTURE US 5YR NOTE JUN 23, effective 03/15/2023, attached to Cash Security-TREASURY NOTE	1.A IF	641,000	636,928	791,184	03/15/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		145,227	91282C-FP-1	TREASURY NOTE	1.A FE	636,928	645,957
PENDING	FUTURE US 5YR NOTE JUN 23, effective 03/15/2023, attached to Cash Security-TREASURY NOTE	1.A IF	54,000	53,657	66,652	03/15/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		12,234	91282C-FP-1	TREASURY NOTE	1.A FE	53,657	54,418
PENDING	FUTURE US 5YR NOTE JUN 23, effective 03/15/2023, attached to Cash Security-TREASURY NOTE	1.A IF	2,082,000	2,068,775	2,569,806	03/15/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		471,704	91282C-FP-1	TREASURY NOTE	1.A FE	2,068,775	2,098,102
PENDING	FUTURE US 2YR NOTE JUN 23, effective 03/15/2023, attached to Cash Security-TREASURY NOTE	1.A IF	100,000	93,325	98,195	03/15/2023	06/30/2023	FUTURE US 2YR NOTE JUN 23		7,031	91282C-BW-0	TREASURY NOTE	1.A	93,325	91,164
PENDING	FUTURE US 2YR NOTE JUN 23, effective 03/16/2023, attached to Cash Security-TREASURY NOTE	1.A IF	20,000	18,665	19,639	03/16/2023	06/30/2023	FUTURE US 2YR NOTE JUN 23		1,406	91282C-BW-0	TREASURY NOTE	1.A	18,665	18,233
PENDING	FUTURE US 5YR NOTE JUN 23, effective 03/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	2,200,000	2,186,025	2,715,453	03/24/2023	06/30/2023	FUTURE US 5YR NOTE JUN 23		498,439	91282C-FP-1	TREASURY NOTE	1.A FE	2,186,025	2,217,015
9999999999 - Totals				6,971,762	8,639,078	XXX	XXX	XXX		1,603,761	XXX	XXX	XXX	6,971,762	7,035,317

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	18	5,130,240							18	5,130,240
2. Add: Opened or Acquired Transactions	50	518,039,743							50	518,039,743
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	49	516,198,222							49	516,198,222
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	19	6,971,762							19	6,971,762

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	(6,611,894)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	7,621,277	
3.	Total (Line 1 plus Line 2)		1,009,383
4.	Part D, Section 1, Column 6	17,455,678	
5.	Part D, Section 1, Column 7	(16,446,295)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(6,611,894)	
8.	Part B, Section 1, Column 13	(741,392)	
9.	Total (Line 7 plus Line 8)		(7,353,286)
10.	Part D, Section 1, Column 9	13,914,372	
11.	Part D, Section 1, Column 10	(21,267,658)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,422,326	
14.	Part B, Section 1, Column 20	51,099,936	
15.	Part D, Section 1, Column 12	53,522,261	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,371,900,113	2,740,728,191
2.	Cost of cash equivalents acquired	25,508,181,870	105,072,323,367
3.	Accrual of discount	16,243,300	25,643,064
4.	Unrealized valuation increase (decrease)	(32,829)	(32,642)
5.	Total gain (loss) on disposals	69,963	(56,186)
6.	Deduct consideration received on disposals	23,926,162,649	104,466,577,682
7.	Deduct amortization of premium		128,000
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,970,199,767	3,371,900,113
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,970,199,767	3,371,900,113

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Tech-Cor Training	Wheeling	IL	01/01/1973	VARIOUS				2,075
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				5,004
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				2,062,331
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS				81,484
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				86,406
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS				(30,319)
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS				19,919
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS				581,890
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				294,257
0199999. Acquired by Purchase								3,103,048
0399999 - Totals								3,103,048

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Courthouse Apartments	Wheaton	IL	01/26/2023	JVM Courthouse Apartments, LLC	42,333,615		10,964,205			29,556,412	29,556,412		10,964,205	52,130,799		11,610,183	11,610,183	249,482	276,212
Tempe Industrial	Tempe	AZ	10/02/2021	BCORE TLC Owner LLC															682
0199999. Property Disposed					42,333,615		10,964,205			29,556,412	29,556,412		10,964,205	52,130,799		11,610,183	11,610,183	249,482	276,895
0399999 - Totals					42,333,615		10,964,205			29,556,412	29,556,412		10,964,205	52,130,799		11,610,183	11,610,183	249,482	276,895

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400016	SAN PEDRO	CA		04/14/2022	8.385		95,601	16,300,000
400017	FEDERAL WAY	WA		06/30/2022	4.730		120,049	25,060,234
123731	SANTA ANA	CA		02/17/2023	6.815	15,000,000		31,410,000
123732	DETROIT	MI		02/23/2023	6.170	17,000,000		28,478,632
123734	COMMACK	NY		03/21/2023	8.856	170,415		400,000
123730	COMMACK	NY		03/21/2023	8.856	8,331,985		17,093,333
0599999. Mortgages in good standing - Commercial mortgages-all other						40,502,400	215,650	118,742,199
0899999. Total Mortgages in good standing						40,502,400	215,650	118,742,199
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						40,502,400	215,650	118,742,199

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123717	MENIFEE	CA		12/17/2021	01/17/2023	15,000,000							15,000,000	15,000,000			
0199999. Mortgages closed by repayment						15,000,000							15,000,000	15,000,000			
123130	OGDEN	UT		03/13/2008		177,694		(38)			(38)		177,656	177,656			
123525	EDINA	MN		04/10/2015		324,146							324,146	324,146			
123559	CHICAGO	IL		04/22/2016		93,451		(8,027)			(8,027)		85,425	85,425			
123600	SEATTLE	WA		06/30/2017		475,443							475,443	475,443			
123627	SUGAR LAND	TX		04/27/2018		123,734		(507)			(507)		123,227	123,227			
123667	SACRAMENTO	CA		10/04/2019		77,630							77,630	77,630			
123669	OLATHE	KS		10/31/2019		159,083							159,083	159,083			
123677	DAYTON	OH		10/23/2019		217,662							217,662	217,662			
123674	CLEVELAND	OH		11/01/2019		180,031							180,031	180,031			
123692	NASHVILLE	TN		04/15/2020		65,144							65,144	65,144			
123695	NORTH HILLS	CA		07/15/2021		49,133							49,133	49,133			
123699	HENDERSON	NV		07/07/2021		5,167							5,167	5,167			
123700	GAINESVILLE	FL		07/30/2021		34,092							34,092	34,092			
123707	ROCKLIN	CA		09/29/2021		33,886							33,886	33,886			
123697	LAKEWOOD	CA		10/01/2021		40,406							40,406	40,406			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123698	LINTHICUM	MD		10/27/2021		99,063							99,063	99,063			
123713	SALT LAKE CITY	UT		01/14/2022		25,276							25,276	25,276			
0299999. Mortgages with partial repayments						2,181,043		(8,571)			(8,571)		2,172,472	2,172,472			
0599999 - Totals						17,181,043		(8,571)			(8,571)		17,172,472	17,172,472			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		1,025,505		18,355,812	1.050
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013	3		164,626		2,664,975	20.820
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		338,840		8,284,305	3.870
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019			50,000			63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		335,902		4,852,689	0.990
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		100,568		2,943,070	1.560
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		58,149		4,160,025	2.600
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			671,616		18,311,490	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			77,354		610,126	4.620
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		2,744,174		2,316,882	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		4,730,606		5,511,493	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			1,138,609		23,297,375	1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO		11/12/2019			41,504		322,139	17.690
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		871,818		18,939,131	99.010
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			445,318		4,736,635	9.320
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015	3		13,531			24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015	3		163,290		3,580,775	1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		42,348		8,213,618	5.520
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		15,238			7.040
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		69,939			15.840
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3		70,199		155,188	16.760
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP		03/12/2018	3		138,856		6,754,653	4.050
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		164,510		2,124,507	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		3,258,311		7,991,593	0.990
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		26,812		504,955	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		1,089,925		12,220,542	2.790
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		329,843		189,387	4.130
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3		56,099		3,878,245	3.600
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		299,250		1,612,625	2.610
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			97,685		4,741,165	14.370
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3		1,439,711		3,237,738	0.510
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		1,451,823		6,287,813	2.110
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		1,265,062		4,707,003	9.140
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3		504,768		791,418	27.160
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		266,981		4,282,414	30.420
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019	3		1,425,600		2,059,200	1.360
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		1,054,187		7,144,018	5.620
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		690,968		5,780,443	0.480
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		88,839		5,494,018	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			99,947		2,227,462	25.700
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners		04/17/2013	3		10,342		2,568,760	2.070
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2		83,265		1,221,225	8.450
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3		6,368,654		1,959,028	7.360
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3		2,632,733			99.990
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		232,828		2,674,466	5.370
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		106,304		1,887,149	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		315,419		10,528,960	0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		8,262		1,633,180	10.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		513,786		4,598,394	0.510
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		88,601		2,602,686	1.080
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2		7,353			12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		578,117		3,277,431	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		160,077		1,816,890	0.180
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		37,568			18.940
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		14,707		561,228	2.500

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		73,930		1,275,253	1.000
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		65,804		3,635,589	11.420
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners		08/27/2010	3		50,000			1.570
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3		374,412		1,472,728	7.180
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		110,876		1,025,744	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		165,231		6,588,892	0.310
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		42,423		828,508	4.580
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		1,736,690		1,194,937	1.340
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		6,663			0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		3,146			0.070
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		42,873		1,097,272	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		707,789		7,377,210	0.430
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	SAN MATEO	CA	SUNSTONE PARTNERS		01/13/2016	3		989,693		4,620,870	7.370
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		20,846		1,342,681	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		77,706		1,958,615	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		31,935		280,291	0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		214,314		4,096,231	2.000
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		1,602		1,076,553	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		149,687		6,668,572	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		19,693		895,506	0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		54,993		1,154,697	2.810
000000-00-0	WHISPS HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL		04/18/2019	3		3,222,533			10.740
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			581,837		2,963,666	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		484,355		2,210,120	2.870
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		157,500		13,791,686	3.070
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		120,528		5,952,483	0.410
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020	3		16,749			1.480
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020			1,139,693		9,627,698	3.230
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3		2,235,376		13,583,170	5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		2,599,347		11,546,762	5.620
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3		1,381,896		19,461,509	3.300
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020			896,362		12,554,074	0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020	3		94,506			100.000
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS		12/04/2020	3		13,681,875		7,071,750	5.410
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS		03/26/2021	3		1,904,936		1,477,270	3.550
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3		1,200,382		8,759,934	0.430
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET		01/27/2021			5,158,548		16,156,123	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			23,632		17,416,354	10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			229,758		1,924,764	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			714,372		5,123,703	1.600
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3		145,248		761,829	0.290
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3		6,438,813		6,417,287	1.440
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021	3		5,497,685		18,208,277	1.830
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3		5,438,889		19,979,376	2.410
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		08/25/2021	3		8,397,550		14,759,457	7.140
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2		2,870,441		21,846,759	1.590
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3		4,238,469		12,506,325	1.980
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021	3		891,190		15,119,738	7.740
000000-00-0	KOHLBERG INVESTORS VII CV LP	MOUNT KISCO	NY	KOHLBERG & CO		07/15/2021	3		197,431		17,307	2.690
000000-00-0	PACIFIC AVENUE EMERALD CONTINUATION FUND LP	HERMOSA BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		07/30/2021	3		746,746		1,621,675	6.910
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP	WEST PALM BEACH	FL	COMVEST PARTNERS		10/08/2021			5,777,138		14,227,380	6.250
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021			887,716		17,113,143	4.360
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021			123,746		2,906,838	0.450
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3		21,006		3,443,224	0.990
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP	NEW YORK	NY	Tenor Capital Management Company LP		11/30/2021	13		10,000,000			0.860

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CALERA XXIV LLC	SAN FRANCISCO	CA	CALERA CAPITAL		02/11/2022	3		4,500,000			10.010
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3		2,035,112		14,146,395	1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP	CHICAGO	IL	5TH CENTURY PARTNERS		03/28/2022	3		1,798,182		3,621,455	7.220
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP		03/30/2022			2,341,156		3,709,929	10.190
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL		03/28/2022	3		3,957,046		24,872,942	3.350
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT		01/31/2022			2,321,123		9,726,513	0.830
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022			583,180		20,461,825	6.100
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL		06/14/2022	3		17,188,718		147,336,338	2.760
000000-00-0	GSP ARB COINVEST FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		05/27/2022	3		36,241			20.690
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3		1,537,500		12,437,500	5.080
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022			6,248		191,738	4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3		1,360,000		31,450,000	0.140
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR		09/29/2022	3		1,013,625		11,337,300	0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3		1,754,940		20,856,503	0.320
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022			145,166			79.990
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP	HOUSTON	TX	ENCAP INVESTMENTS		12/14/2022			5,744,375		38,956,414	17.430
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP		11/25/2022	3		3,325,470		14,381,626	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3		579,003		31,699,154	0.340
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022			4,185,091		29,291,475	0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		12/13/2022	3		3,266,443		10,710,646	9.810
000000-00-0	MONARCH CAPITAL PARTNERS VI LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		02/13/2023		3,500,000			31,500,000	1.000
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP	LONDON	GBR	CAPVEST PARTNERS		03/27/2023	3	680,918			36,253,137	1.060
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS		01/19/2023	3	6,932,026	6,995,031		20,349,580	1.240
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP	LONDON	GBR	GENERATION INVESTMENT MANAGEMENT		02/03/2023	3	2,500,000			22,500,000	4.390
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		02/06/2023	3	1,022,329	2,336,140		15,141,774	2.180
000000-00-0	SKCP VI ARTEMIS CO-INVEST LP	NEW YORK	NY	SK CAPITAL PARTNERS		03/24/2023	3	7,682,716				4.570
1999999. Joint Venture Interests - Common Stock - Unaffiliated								22,317,989	197,542,679		1,140,686,394	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			79,171			4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			164,888		2,179,571	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			173,403		3,419,665	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			26,691		5,538,899	0.380
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			1,442,308		4,923,436	14.420
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			31,116		562,320	4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			38,595			12.870
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/22/2016			593,948			49.000
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE		12/22/2011			23,394			9.850
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		12/20/2019			487,500		268,203	65.000
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011			2,626		295,711	12.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			5,192			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			5,261		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			57,541		7,758,707	1.750
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021			1,904,762		23,095,238	15.870
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES		05/01/2021			2,399,559			49.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES		05/07/2021			2,816,709		12,631,644	4.760
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021			119,000			50.000
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021			132,983		11,402,624	3.940
2199999. Joint Venture Interests - Real Estate - Unaffiliated									10,504,648		74,145,087	XXX
000000-00-0	NBInv AP9 LLC	Dover	DE	DIRECT		10/15/2021			10,000,000			100.000
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			51,893			95.000
000000-00-0	TBR ONE RIVERSIDE	Jacksonville	FL	TriBridge Residential		02/04/2022			5,887,094		10,018,609	90.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company		10/20/2022			3,317,612		7,588,224	90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021			45,250			85.000
2299999. Joint Venture Interests - Real Estate - Affiliated									19,301,849		17,606,833	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			83,506		742,184	6.790
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021			3,079,000		42,397,283	32.190
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021			1,255,313			100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021			6,300		5,203,936	9.620
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022			802,681		36,186,667	6.220
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022			407,674		2,177,627	2.400
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022			377,030		3,127,977	2.630
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP		03/31/2023		31,668,521				0.170
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		03/31/2023		6,192,165			26,307,835	30.210
2599999. Joint Venture Interests - Other - Unaffiliated								37,860,686	6,011,504		116,143,511	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			95,000			100.000
2699999. Joint Venture Interests - Other - Affiliated									95,000			XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019			1,757,184		12,160,251	23.160
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			49,596		13,296,624	21.520
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,806,780		25,456,875	XXX
000000-00-0	RSE BROOKMONT LOFTS LLC	CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/30/2020			(589)			12.370
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			131			21.520
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									(458)			XXX
6099999. Total - Unaffiliated								60,178,675	215,865,154		1,356,431,867	XXX
6199999. Total - Affiliated									19,396,849		17,606,833	XXX
6299999 - Totals								60,178,675	235,262,003		1,374,038,700	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	01/18/2023	22,989							22,989	22,989				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	03/02/2023	4,319,880							4,319,880	4,319,880				
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	02/14/2023	6,747,799							6,747,799	6,024,354	(723,445)		(723,445)	
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	02/23/2023	3,140,901							3,140,901	3,140,901				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	02/24/2023	8,450,028							8,450,028	7,853,354	(596,673)		(596,673)	
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	03/31/2023		3,672,091				3,672,091		3,672,091	3,672,091				(3,672,091)

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019	03/31/2023	1,241,952							1,241,952	1,241,952				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	01/26/2023	1,125,657							1,125,657	1,125,657				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	DIRECT	12/22/2011	03/22/2023	1,972,291	4,880,889				4,880,889	(76,137)	6,777,043	1,794,144		(4,982,899)	(4,982,899)	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	03/24/2023	1,470,726							1,470,726	1,470,726				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	02/14/2023	4,461,600							4,461,600	4,461,600				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	01/30/2023	4,566							4,566	4,566				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	01/06/2023	154,557							154,557	154,557				
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	02/09/2023	30,246							30,246	10,476		(19,770)	(19,770)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	03/29/2023	210,716							210,716	166,146		(44,570)	(44,570)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	02/08/2023	16,388							16,388	8,833		(7,554)	(7,554)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	01/25/2023	1,243,952							1,243,952	1,185,243		(58,709)	(58,709)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	03/29/2023	1,680,557							1,680,557	1,680,557				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	03/27/2023	106,468							106,468	106,468				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	02/10/2023	2,293,648							2,293,648	2,293,648				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	03/27/2023		2,288				2,288		2,288	2,288				(2,288)
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	03/31/2023		411,712				411,712		411,712	411,712				(411,712)
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	03/31/2023	3,591,989							3,591,989	3,591,989				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	02/09/2023	7,436,566							7,436,566	7,436,566				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/31/2023	142,514							142,514	142,514				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	03/27/2023	503	(3,876,820)				(3,876,820)		(3,876,317)	(3,876,317)				3,876,317
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	02/02/2023	39,624							39,624	39,624				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	02/15/2023	4,448,235							4,448,235	4,448,235				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	02/10/2023	5,797							5,797	5,797				
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	03/10/2023	82,545							82,545	82,545				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	03/28/2023	91,701							91,701	91,701				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	02/22/2023	140,319							140,319	140,319				
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	01/25/2023	578,157							578,157	578,157				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	01/09/2023	86,649							86,649	86,649				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	03/31/2023	5,205	563,762				563,762		568,967	568,967				(568,967)
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	02/02/2023	46,553							46,553	(19,056)		(65,609)	(65,609)	
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	03/02/2023	401,138							401,138	401,138				
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	03/22/2023	845,969							845,969	845,969				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	03/28/2023	3,833,914							3,833,914	3,833,914				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	02/13/2023													
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	02/08/2023	6,072							6,072	6,072				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	03/03/2023	243,327							243,327	243,327				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	03/02/2023	22,921							22,921	22,921				
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	01/12/2023	920,564							920,564	920,564				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	03/17/2023	1,512,775							1,512,775	1,512,775				
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	03/17/2023	41,374							41,374	41,374				
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	01/17/2023	195,017							195,017	195,017				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	03/30/2023	619,708							619,708	619,708				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	02/16/2023	414,665							414,665	414,665				
000000-00-0	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	07/23/2018	02/14/2023	38,442,869							38,442,869	34,828,412		(3,614,457)	(3,614,457)	
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	01/04/2023	1,229,603							1,229,603	1,229,603				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	03/30/2023	540,655							540,655	540,655				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	03/31/2023	(260)	(13,790)				(13,790)		(14,050)	(14,050)				14,050
552770-05-9	JP MORGAN GLOBAL EME MARKETS FUND LLC	NEW YORK	NY	DIRECT	10/01/2014	03/31/2023	276,914,214	76,650,964				76,650,964		353,565,178	353,565,178				(57,373,148)
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP	04/17/2020	01/26/2023	249,367							249,367	249,367				
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	DIRECT	07/01/2020	01/24/2023	44,954,673	844,699				844,699		45,799,372	45,799,372				2,403,905

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	02/17/2023	975,899							975,899	927,477	(48,422)		(48,422)	
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	03/29/2023	537,693							537,693	537,693				
000000-00-0	VP SAFETY MANAGEMENT I, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	12/18/2020	01/13/2023	107,303							107,303	107,303				
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	01/31/2023	1,096,168							1,096,168	1,076,633	(19,535)		(19,535)	
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	03/01/2023	2,029,214							2,029,214	2,029,214				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	02/13/2023	95,508							95,508	95,508				
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	02/23/2023	44,597							44,597	44,597				
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	02/23/2023	133,792							133,792	133,792				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021	03/22/2023	20,524							20,524	20,524				
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	07/01/2021	01/12/2023	3,284	310,690				310,690		313,974	313,974				(313,113)
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	08/25/2021	03/29/2023	51,055							51,055	51,055				
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP	07/23/2021	01/12/2023	993,608							993,608	993,608				
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021	02/24/2023	22,719							22,719	22,719				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021	03/14/2023	2,000,040							2,000,040	2,000,040				
BAS1AJ-D7-3	HARDMAN JOHNSTON INTL EQUITY FUND	STAMFORD	CT	DIRECT	11/05/2021	02/01/2023	1,936,354	163,646				163,646		2,100,000	2,100,000				
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	01/05/2023	483,294							483,294	483,294				
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL	03/28/2022	01/20/2023	96,348							96,348	96,348				
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	02/23/2023	795,588							795,588	795,588				
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL	06/14/2022	01/20/2023	19,138							19,138	19,138				
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP	AUSTIN	TX	AERO CAPITAL SOLUTIONS	05/27/2022	02/15/2023	37,416							37,416	37,416				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	03/15/2023	298,741							298,741	298,741				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	03/30/2023	68,359							68,359	68,359				
BAS1G5-PM-1	ACADIAN EM EQUITY FUND	BOSTON	MA	DIRECT	11/01/2022	01/24/2023	6,001,429	(207,073)				(207,073)		5,794,356	5,794,356				719,426
000000-00-0	STRATEGIC INVESTORS FUND VII LP	MENLO PARK	CA	SVB CAPITAL	10/01/2022	02/23/2023	71,040							71,040	71,040				
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS	01/19/2023	03/28/2023								278,075	278,075				
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	02/06/2023	03/15/2023								243	243				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	03/31/2023	4,448	(3,753)				(3,753)	(694)						
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	03/31/2023	5,189	(752)				(752)	(4,437)						
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	03/31/2023	(28,426)	28,426				28,426							
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	03/31/2023	6,177	(6,177)				(6,177)							
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	03/31/2023	(45,773)	45,773				45,773							
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	03/31/2023	353	(353)				(353)							
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	03/31/2023	2,411	(2,411)				(2,411)							
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	03/31/2023	454	(454)				(454)							
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	03/31/2023	(17,366)	17,366				17,366							
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	03/13/2023													390,034
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	03/31/2023	(58,445)	57,579				57,579	866						
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	03/31/2023	782	(782)				(782)							
1999999. Joint Venture Interests - Common Stock - Unaffiliated							444,568,756	83,537,520				83,537,520	(80,402)	528,304,192	518,122,549	(5,198,744)	(4,982,899)	(10,181,643)	(54,937,587)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	03/02/2023	(26,761)	(7,044,717)				(7,044,717)		(7,071,479)	(7,071,479)				7,084,362
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	03/31/2023	31,668,521							31,668,521	31,668,521				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	03/01/2023	21,657							21,657	(13,098)	(34,756)		(34,756)	
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	03/02/2023	245,192							245,192	245,192				
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC	05/14/2019	01/25/2023	4,638,897							4,638,897	4,382,804	(256,092)		(256,092)	
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	01/24/2023	525,281							525,281	525,281				
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	01/19/2023	77,791							77,791	77,791				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	01/25/2023	38,778							38,778	38,778				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	ARES SECONDARIES	07/27/2005	03/31/2023	3,113	3,621,480				3,621,480		3,624,593	3,624,593				(3,624,593)
000000-00-0	MIL-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	03/31/2023	568,755	(8,845)				(8,845)		559,910	559,910				(559,910)
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE	12/22/2011	02/10/2023	274,842							274,842	274,842				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	01/13/2023	68,277							68,277	68,277				
000000-00-0	MIL-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021	01/30/2023	305,000							305,000	305,000				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	03/22/2023	2,472,369							2,472,369	2,472,369				
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	03/31/2023	14,288,415							14,288,415	14,288,415				
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016	03/29/2023	37,133	(37,133)				(37,133)							346,964
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	03/31/2023	1,119	(1,119)				(1,119)							
000000-00-0	MIL-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021	03/31/2023	3,528	(3,528)				(3,528)							
2199999. Joint Venture Interests - Real Estate - Unaffiliated							55,211,907	(3,473,862)				(3,473,862)		51,738,045	51,447,197	(290,848)		(290,848)	3,246,823
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	03/22/2023	1,002,703							1,002,703	1,002,703				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	01/20/2023	589,000							589,000	589,000				
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	03/31/2023	105,450							105,450	105,450				(105,450)
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	02/28/2023	5,640,736	3,268,617				3,268,617		8,909,353	8,909,353				8,254,415
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019	02/20/2023													2,300
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	03/31/2023	(81,378)	81,378				81,378							
2299999. Joint Venture Interests - Real Estate - Affiliated							7,256,510	3,349,996				3,349,996		10,606,506	10,606,506				8,151,265
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	DIRECT	03/22/2018	03/31/2023	9,350,435	(2,960,234)				(2,960,234)	1,609,396	7,999,597	12,220,416	(25,192)	4,246,011	4,220,819	96,276
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	03/23/2023	2,236,205							2,236,205	2,236,205				
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	01/06/2023	58,210							58,210	58,210				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	01/06/2023	17,402							17,402	17,402				
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021	02/22/2023	371,527							371,527	371,527				
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021	03/31/2023	335,029							335,029	335,029				
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022	01/20/2023	228,882							228,882	228,882				
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017	03/31/2023	1,000	(1,000)				(1,000)							
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	07/01/2021	03/31/2023	1,801	(1,801)				(1,801)							
2599999. Joint Venture Interests - Other - Unaffiliated							12,600,491	(2,963,035)				(2,963,035)	1,609,396	11,246,851	15,467,671	(25,192)	4,246,011	4,220,819	96,276
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011	01/31/2023	216,858							216,858	216,858				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							216,858							216,858	216,858				
000000-00-0	CEDF 2022-15A SUB CLO			NOMURA SECURITIES INTERNATIONAL INC	02/24/2022	01/12/2023	8,967,115		18,962			18,962		8,986,077	8,663,750		(322,327)	(322,327)	
86176Y-20-1	STCLO 0 04/17/21 PFD			DIRECT	01/01/2022	01/23/2023									79,232		79,232	79,232	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							8,967,115		18,962			18,962		8,986,077	8,742,982		(243,095)	(243,095)	
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	02/24/2023	8,446,240	(618,841)				(618,841)		7,827,400	8,953,858		1,126,458	1,126,458	
5899999. Any Other Class of Assets - Unaffiliated							8,446,240	(618,841)				(618,841)		7,827,400	8,953,858		1,126,458	1,126,458	
6099999. Total - Unaffiliated							530,011,367	76,481,782	18,962			76,500,744	1,528,993	608,319,423	602,951,114	(5,514,784)	146,475	(5,368,309)	(51,594,487)
6199999. Total - Affiliated							7,256,510	3,349,996				3,349,996		10,606,506	10,606,506				8,151,265
6299999 - Totals							537,267,878	79,831,777	18,962			79,850,739	1,528,993	618,925,928	613,557,620	(5,514,784)	146,475	(5,368,309)	(43,443,222)

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-RY-6	TREASURY BOND		01/31/2023	JPMORGAN CHASE & CO.		9,917,215	11,812,800	150,068	1.A
912810-SE-9	TREASURY BOND		01/31/2023	Various		44,840,665	47,635,200	346,408	1.A
912810-SF-6	TREASURY BOND		01/31/2023	Various		29,673,405	33,671,300	466,640	1.A
912810-TD-0	TREASURY BOND		02/28/2023	CITADEL SECURITIES LLC		10,028,835	14,071,700	12,245	1.A
912810-TG-3	TREASURY BOND		01/31/2023	Various		24,950,197	29,026,700	179,813	1.A
912810-TH-1	TREASURY BOND		01/31/2023	Various		24,891,596	26,862,600	188,112	1.A
912810-TK-4	TREASURY BOND		01/31/2023	Various		24,680,953	26,130,100	407,395	1.A
912810-TL-2	TREASURY BOND		02/01/2023	Various		74,733,403	69,380,000	603,054	1.A
91282C-BJ-9	TREASURY NOTE		02/28/2023	HSBC SECURITIES, INC.		11,000,045	12,958,500	7,786	1.A
91282C-FF-3	TREASURY NOTE		01/31/2023	Various		49,511,615	52,685,100	669,301	1.A FE
91282C-FN-6	TREASURY NOTE		01/19/2023	DEUTSCHE BANK AG		26,293,762	26,300,000	343,923	1.A FE
91282C-FV-8	TREASURY NOTE		02/02/2023	Various		130,337,536	123,357,300	1,113,735	1.A FE
91282C-FY-2	TREASURY NOTE		01/31/2023	Various		74,762,566	73,492,700	492,896	1.A FE
91282C-GB-1	TREASURY NOTE		01/31/2023	Various		74,986,625	73,650,800	252,285	1.A FE
91282C-GG-0	TREASURY NOTE		02/14/2023	DEUTSCHE BANK AG		247,783,203	250,000,000	427,314	1.A FE
91282C-GH-8	TREASURY NOTE		03/23/2023	Various		635,174,373	647,537,100	917,458	1.A FE
91282C-GJ-4	TREASURY NOTE		02/02/2023	Various		51,271,745	51,505,100	5,173	1.A FE
91282C-GM-7	TREASURY NOTE		03/31/2023	Various		51,279,695	52,970,000	52,170	1.A FE
91282C-GP-0	TREASURY NOTE		03/15/2023	Various		373,445,713	372,221,300	447,594	1.A FE
91282C-GQ-8	TREASURY NOTE		03/03/2023	Various		272,763,672	275,000,000	81,522	1.A FE
91282C-GT-2	TREASURY NOTE		03/31/2023	MORGAN STANLEY		45,991,652	45,902,000	13,639	1.A
912810-QN-1	US TREASURY N/B		01/31/2023	BANK MONTREAL / NESBITT BURNS		24,654,224	21,474,800	471,220	1.A
912810-TQ-1	WI TREASURY		03/31/2023	Various		130,279,478	133,354,400	289,122	1.A
912810-TM-0	WI TREASURY BOND		01/31/2023	Various		24,879,006	24,094,800	207,668	1.A
91282C-GR-6	WI TREASURY NOTE		03/31/2023	Various		759,190,410	741,099,600	133,861	1.A
91282C-GS-4	WI TREASURY NOTE		03/31/2023	Various		104,408,242	103,925,000	30,879	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,331,729,834	3,340,118,900	8,311,281	XXX
25476F-A2-4	DISTRICT COLUMBIA		03/24/2023	MORGAN STANLEY		7,499,712	6,600,000	4,583	1.A Z
25476F-ZR-2	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		2,976,675	2,500,000		1.B FE
25476F-ZS-0	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		5,250,745	4,445,000		1.B FE
25476F-ZT-8	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		3,169,314	2,700,000		1.B FE
25476F-ZU-5	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		3,366,639	2,900,000		1.B FE
25476F-ZV-3	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		3,439,080	3,000,000		1.B FE
25476F-ZW-1	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		3,187,184	2,800,000		1.B FE
25476F-ZX-9	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		4,166,998	3,710,000		1.B FE
25476F-ZY-7	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		4,454,200	4,000,000		1.B FE
25476F-ZZ-4	DISTRICT OF COLUMBIA WASHINGTON DC		03/10/2023	MORGAN STANLEY		5,541,650	5,000,000		1.B FE
452152-2K-6	ILLINOIS ST		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		4,204,280	4,000,000	87,778	1.G FE
68609U-CC-7	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		2,083,375	1,750,000		1.B FE
68609U-CD-5	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,468,888	1,250,000		1.B FE
68609U-CE-3	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,163,720	1,000,000		1.B FE
68609U-CF-0	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		819,581	710,000		1.B FE
68609U-CG-8	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		2,284,540	2,000,000		1.B FE
68609U-DB-8	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,786,305	1,500,000		1.B FE
68609U-DC-6	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,764,510	1,500,000		1.B FE
68609U-DD-4	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,164,860	1,000,000		1.B FE
68609U-DE-2	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,155,400	1,000,000		1.B FE
68609U-DF-9	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		5,321,782	4,655,000		1.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68609U-DK-8	OREGON (STATE OF)		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		13,000,198	11,595,000		1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						79,269,636	69,615,000	92,361	XXX
197486-NM-1	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		1,197,180	1,000,000		1.B Z
197486-NN-9	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		838,026	700,000		1.B Z
197486-NP-4	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		770,081	650,000		1.B Z
197486-NQ-2	COLUMBIA CNTY GA SCH DIST		03/29/2023	RAYMOND JAMES & ASSOCIATES, INC.		827,330	700,000		1.B Z
239019-4J-8	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		3,574,299	2,985,000		1.A FE
239019-4K-5	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		3,562,906	3,025,000		1.A FE
239019-4L-3	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		2,597,861	2,230,000		1.A FE
239019-4M-1	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		3,518,254	3,045,000		1.A FE
239019-4N-9	DAVIS CNTY UTAH SCH DIST		03/16/2023	RBC DOMINION SECURITIES		4,358,983	3,780,000		1.A FE
495080-WJ-8	KING CNTY WASH SCH DIST NO 403 REN		02/23/2023	PIPER JAFFRAY INC.		3,226,913	2,850,000		1.A FE
495080-WK-5	KING CNTY WASH SCH DIST NO 403 REN		02/23/2023	PIPER JAFFRAY INC.		3,639,805	3,250,000		1.A FE
495080-WL-3	KING CNTY WASH SCH DIST NO 403 REN		02/23/2023	PIPER JAFFRAY INC.		3,055,938	2,750,000		1.A FE
539243-WL-5	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		606,273	515,000		1.C Z
539243-WM-3	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		452,158	390,000		1.C Z
539243-WN-1	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		515,070	450,000		1.C Z
539243-WP-6	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		723,814	640,000		1.C Z
539243-WQ-4	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		1,543,378	1,380,000		1.C Z
539243-WR-2	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		4,157,464	3,765,000		1.C Z
539243-WS-0	LIVONIA MICH PUB SCHS SCH DIST		03/29/2023	JPMORGAN CHASE & CO.		4,668,756	4,255,000		1.C Z
64966Q-Y4-6	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		7,582,535	6,350,000		1.C Z
64966Q-Y5-3	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		4,479,516	3,800,000		1.C Z
64966Q-Y6-1	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		4,295,589	3,700,000		1.C Z
64966Q-Y7-9	NEW YORK N Y		03/30/2023	RBC DOMINION SECURITIES		4,588,440	4,000,000		1.C Z
736688-MZ-2	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		6,702,545	5,750,000		1.B FE
736688-NA-6	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		4,601,960	4,000,000		1.B FE
736688-NB-4	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		3,409,440	3,000,000		1.B FE
736688-NC-2	PORTLAND ORE CMNTY COLLEGE DIS		03/03/2023	PIPER JAFFRAY INC.		3,942,190	3,500,000		1.B FE
850001-AW-8	SPRING TEX INDPT SCH DIST		03/24/2023	MORGAN STANLEY		9,218,341	8,235,000	40,031	1.D Z
876387-ET-4	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,738,200	1,500,000		1.B FE
876387-EU-1	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,145,750	1,000,000		1.B FE
876387-EV-9	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,133,730	1,000,000		1.B FE
876387-EW-7	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,345,224	1,200,000		1.B FE
876387-EX-5	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		1,952,965	1,750,000		1.B FE
876387-EY-3	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		3,330,420	3,000,000		1.B FE
876387-FA-4	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		8,737,299	8,025,000		1.B FE
876387-FD-8	TARRANT CNTY TEX HOSP DIST		03/01/2023	SEIBERT, BRANFORD INC.		7,564,620	7,000,000		1.B FE
886100-WL-6	THURSTON CNTY WASH		03/24/2023	FIFTH THIRD SECURITIES, INC.		3,011,725	2,725,000	65,854	1.B Z
886100-WM-4	THURSTON CNTY WASH		03/24/2023	FIFTH THIRD SECURITIES, INC.		3,126,325	2,835,000	68,513	1.B Z
930864-GP-2	WAKE CNTY N C		03/28/2023	JPMORGAN CHASE & CO.		19,981,686	16,705,000		1.A Z
930864-GS-6	WAKE CNTY N C		03/28/2023	JPMORGAN CHASE & CO.		9,738,588	8,355,000		1.A Z
982038-TF-8	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,216,237	1,100,000		1.B FE
982038-TG-6	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,541,946	1,400,000		1.B FE
982038-TH-4	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,977,912	1,800,000		1.B FE
982038-TJ-0	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		2,718,799	2,480,000		1.B FE
982038-TK-7	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		21,573,000	20,000,000		1.B FE
982038-TL-5	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		20,161,800	18,000,000		1.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
982038-TU-5	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,617,124	1,420,000		1.B FE
982038-TV-3	WORTHINGTON OHIO CITY SCH DIST		02/24/2023	RBC DOMINION SECURITIES		1,129,100	1,000,000		1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						207,397,493	182,990,000	174,398	XXX
120280-C8-3	BULLITT CNTY KY SCH DIST FIN CORP		03/24/2023	RBC DOMINION SECURITIES		2,304,340	2,000,000		1.E Z
120280-C9-1	BULLITT CNTY KY SCH DIST FIN CORP		03/24/2023	RBC DOMINION SECURITIES		1,278,211	1,120,000		1.E Z
120280-D2-5	BULLITT CNTY KY SCH DIST FIN CORP		03/24/2023	RBC DOMINION SECURITIES		1,324,425	1,175,000		1.E Z
153476-EJ-1	CENTRAL FLORIDA EXRESSWAY AUTH		02/22/2023	TRUIST BANK		10,350,300	10,000,000	73,611	1.E FE
3130AT-UR-6	FHLB		02/09/2023	RBS SECURITIES INC		4,997,450	5,000,000	61,667	1.A
39239H-5J-8	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		3,963,039	3,415,000		1.A
39239H-5K-5	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,294,583	1,125,000		1.A
39239H-5L-3	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		2,208,219	1,950,000		1.A
39239H-5M-1	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,122,100	1,000,000		1.A
39239H-5N-9	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,417,673	1,275,000		1.A
39239H-5P-4	GREATER TEXOMA UTIL AUTH TEX		03/31/2023	BAIRD (ROBERT W.) & CO. INC.		1,104,320	1,000,000		1.A
54811B-A9-2	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		1,401,588	1,250,000		1.C FE
54811B-B2-6	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		1,500,215	1,350,000		1.C FE
54811B-B3-4	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		1,934,608	1,750,000		1.C FE
54811B-B4-2	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		2,751,400	2,500,000		1.C FE
54811B-B5-9	LOWER CO RIVER AUTHORITY TEXAS TRA		02/16/2023	RBC DOMINION SECURITIES		2,194,560	2,000,000		1.C FE
575579-P6-8	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		1,432,692	1,200,000		1.C FE
575579-P7-6	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		828,198	700,000		1.C FE
575579-P8-4	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		958,293	820,000		1.C FE
575579-P9-2	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		692,622	600,000		1.C FE
575579-S3-2	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		2,268,429	1,900,000		1.C FE
575579-S4-0	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		1,023,416	865,000		1.C FE
575579-S5-7	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		934,920	800,000		1.C FE
575579-S6-5	MASSACHUSETTS BAY TRANSN AUTH		03/16/2023	BARCLAYS		692,622	600,000		1.C FE
64972G-E6-7	NEW YORK CITY MUNICIPAL WATER FINA		03/09/2023	GOLDMAN, SACHS & CO.		10,814,900	10,000,000		1.B FE
650035-4U-9	NEW YORK STATE PERSONAL INCOME TAX		01/12/2023	BANK OF AMERICA/MERRILL LYNCH		24,483,000	25,000,000	242,306	1.B FE
650035-7B-8	NEW YORK STATE PERSONAL INCOME TAX		01/12/2023	BANK OF AMERICA/MERRILL LYNCH		9,795,500	10,000,000	97,600	1.B FE
746189-C6-4	PURDUE UNIV IND		03/29/2023	WELLS FARGO		604,215	500,000		1.A Z
746189-C7-2	PURDUE UNIV IND		03/29/2023	WELLS FARGO		1,596,784	1,340,000		1.A Z
746189-C9-8	PURDUE UNIV IND		03/29/2023	WELLS FARGO		931,640	800,000		1.A Z
746189-D2-2	PURDUE UNIV IND		03/29/2023	WELLS FARGO		1,447,375	1,250,000		1.A Z
746189-D3-0	PURDUE UNIV IND		03/29/2023	WELLS FARGO		1,682,523	1,465,000		1.A Z
896035-BL-5	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		1,439,232	1,200,000		1.B FE
896035-BM-3	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		1,286,485	1,085,000		1.B FE
896035-BN-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		1,024,853	875,000		1.B FE
896035-BP-6	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		577,105	500,000		1.B FE
896035-BQ-4	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		1,003,402	880,000		1.B FE
896035-BR-2	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		984,856	875,000		1.B FE
896035-BS-0	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		976,920	875,000		1.B FE
896035-BT-8	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		831,300	750,000		1.B FE
93878Y-CL-1	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		1,238,963	1,100,000		1.C FE
93878Y-CM-9	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		3,451,819	3,100,000		1.C FE
93878Y-CN-7	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		4,238,291	3,825,000		1.C FE
93878Y-CP-2	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		5,628,003	5,100,000		1.C FE
93878Y-CQ-0	WASHINGTON METROPOLITAN AREA TRANS		03/02/2023	RBC DOMINION SECURITIES		8,944,244	8,125,000		1.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0909999999. Subtotal - Bonds - U.S. Special Revenues						132,959,631	124,040,000	475,183	XXX
00287Y-CZ-0	ABBVIE INC		02/23/2023	U.S. BANCORP		2,693,400	3,000,000	56,271	2.A FE
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD		03/01/2023	BANK OF AMERICA/MERRILL LYNCH		9,268,750	9,250,000		3.C FE
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		02/28/2023	BANK OF AMERICA/MERRILL LYNCH		13,500,000	13,500,000		4.C FE
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC		03/09/2023	MORGAN STANLEY		7,957,600	8,000,000		1.F FE
00130H-CG-8	AES CORPORATION (THE)		03/22/2023	Various		13,259,959	16,093,000	42,903	2.C FE
01309Q-AA-6	ALBERTSONS COMPANIES INC		02/06/2023	BANK OF AMERICA/MERRILL LYNCH		12,750,000	12,750,000		3.C FE
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		02/22/2023	SMBC Nikko Securities America, Inc		2,348,500	2,800,000	43,283	3.C FE
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		01/04/2023	JPMORGAN CHASE & CO.		502,980	520,000	11,965	3.C FE
013716-AQ-8	ALCAN INC	A	01/23/2023	Jane Street Execution Services, LLC		952,366	810,000	21,206	1.F FE
013817-AK-7	ALCOA INC		02/24/2023	STIFEL CAPITAL MARKETS		1,129,875	1,150,000	5,132	3.A FE
01609W-AQ-5	ALIBABA GROUP HOLDING LTD	D	01/23/2023	JPMORGAN CHASE & CO.		1,909,550	1,960,000	11,172	1.E FE
02209S-BL-6	ALTRIA GROUP INC ABS		02/21/2023	JPMORGAN CHASE & CO.		1,844,250	2,440,000	3,155	2.B FE
023771-T3-2	AMERICAN AIRLINES INC		02/13/2023	Various		7,399,500	7,400,000		4.B FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		03/16/2023	Market Axess		296,230	328,167	5,700	3.B FE
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY		02/27/2023	BARCLAYS		9,963,000	10,000,000		2.B FE
03027X-BY-5	AMERICAN TOWER CORPORATION		02/28/2023	BARCLAYS		9,969,400	10,000,000		2.C FE
03027X-BZ-2	AMERICAN TOWER CORPORATION		02/28/2023	BARCLAYS		19,908,800	20,000,000		2.C FE
031162-DM-9	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		24,983,500	25,000,000		2.A FE
031162-DP-2	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		14,973,900	15,000,000		2.A FE
031162-DQ-0	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		12,969,970	13,000,000		2.A FE
031162-DR-8	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		14,952,750	15,000,000		2.A FE
031162-DS-6	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		15,164,753	15,250,000		2.A FE
031162-DT-4	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		13,480,560	13,500,000		2.A FE
031162-DU-1	AMGEN INC		02/15/2023	BANK OF AMERICA/MERRILL LYNCH		4,953,600	5,000,000		2.A FE
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	C	01/23/2023	Various		19,549,200	20,000,000	465,500	2.A FE
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/17/2023	Various		23,415,900	25,000,000	145,000	2.A FE
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/31/2023	JPMORGAN CHASE & CO.		18,819,400	20,000,000	118,611	2.A FE
03836W-AB-9	AQUA AMERICA INC		02/14/2023	RBC DOMINION SECURITIES		12,606,521	13,841,000	143,958	2.B FE
03938L-BF-0	ARCELORMITTAL SA	D	01/23/2023	Market Axess		1,024,962	980,000	10,366	2.C FE
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		02/07/2023	Market Axess		516,947	560,000	11,060	3.B FE
053332-BD-3	AUTOZONE INC		01/23/2023	JPMORGAN CHASE & CO.		9,983,400	10,000,000		2.B FE
05369A-AN-1	AVIATION CAPITAL GROUP LLC		03/29/2023	DEUTSCHE BANK AG		6,943,930	7,000,000		2.C FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		02/22/2023	BANK OF AMERICA/MERRILL LYNCH		474,705	500,000	3,115	3.C FE
05523R-AD-9	BAE SYSTEMS PLC	D	01/17/2023	WELLS FARGO		2,730,420	3,000,000	26,633	2.A FE
05964H-AL-9	BANCO SANTANDER SA	D	02/21/2023	CREDIT AGRICOLE		2,310,568	2,600,000	19,764	1.G FE
06368L-GU-4	BANK OF MONTREAL	A	01/05/2023	BANK MONTREAL / NESBITT BURNS		14,987,400	15,000,000		1.F FE
06406R-BN-6	BANK OF NEW YORK MELLON CORP/THE		01/24/2023	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		1.E FE
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE		01/24/2023	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		1.E FE
06417X-AP-6	BANK OF NOVA SCOTIA	A	01/24/2023	SCOTIA CAPITAL (USA) INC.		9,993,000	10,000,000		1.F FE
075887-CL-1	BECTON DICKINSON AND COMPANY		01/31/2023	JPMORGAN CHASE & CO.		11,618,943	14,125,000	131,302	2.B FE
075887-CQ-0	BECTON DICKINSON AND COMPANY		02/06/2023	BARCLAYS		10,000,000	10,000,000		2.B FE
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO		01/17/2023	GOLDMAN, SACHS & CO.		1,133,868	1,223,000	25,683	1.G FE
05541T-AM-3	BGC PARTNERS INC		03/03/2023	Market Axess		901,028	940,000	15,275	2.C FE
092113-AV-1	BLACK HILLS CORPORATION		03/02/2023	BANK OF AMERICA/MERRILL LYNCH		2,990,310	3,000,000		2.A FE
097751-BT-7	BOMBARDIER INC	A	02/22/2023	Various		1,382,767	1,390,000	34,339	4.C FE
097751-BZ-3	BOMBARDIER INC	A	01/17/2023	MORGAN STANLEY		4,600,000	4,600,000		4.C FE
09857L-AR-9	BOOKING HOLDINGS INC		03/16/2023	BARCLAYS		852,731	870,000	17,548	1.G FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		02/09/2023	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1.E FE
10373Q-BK-5	BP CAPITAL MARKETS AMERICA INC.		02/21/2023	Millennium Advisors		1,876,189	1,980,000	26,697	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
11135F-BH-3	BROADCOM INC		01/23/2023	Jane Street Execution Services, LLC		410,550	500,000	5,444	2.C FE
115637-AU-4	BROWN-FORMAN CORPORATION		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		7,976,320	8,000,000		1.G FE
117043-AS-8	BRUNSWICK CORPORATION		02/21/2023	HILLTOP SECURITIES INC		942,209	1,010,000	119	2.B FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC		02/15/2023	SEAPORT GROUP		4,284,088	4,451,000	48,868	3.C FE
12769G-AA-8	CAESARS ENTERTAINMENT INC		02/02/2023	BNP CAPITAL MARKETS		2,632,500	3,000,000	42,781	4.C FE
12769G-AB-6	CAESARS ENTERTAINMENT INC		02/13/2023	CREDIT SUISSE		5,061,875	5,000,000	7,875	4.A FE
13123X-BF-8	CALLON PETROLEUM COMPANY		03/09/2023	BANK OF AMERICA/MERRILL LYNCH		4,712,500	5,000,000	91,667	4.A FE
14040H-CQ-6	CAPITAL ONE FINANCIAL CORPORATION		02/02/2023	MORGAN STANLEY		1,932,560	1,960,000	19,733	2.A FE
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION		01/25/2023	MORGAN STANLEY		7,000,000	7,000,000		2.A FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		01/25/2023	MORGAN STANLEY		7,000,000	7,000,000		2.A FE
14913R-3C-9	CATERPILLAR FINANCIAL SERVICES COR		03/07/2023	MUFG SECURITIES AMERICAS INC		4,998,950	5,000,000		1.E FE
15089Q-AK-0	CELANESE US HOLDINGS LLC		02/06/2023	Jane Street Execution Services, LLC		1,996,592	2,320,000	271	2.C FE
15135B-AW-1	CENTENE CORPORATION		02/16/2023	JPMORGAN CHASE & CO.		16,575,200	20,000,000	210,000	2.C FE
15135B-AZ-4	CENTENE CORPORATION		02/16/2023	JPMORGAN CHASE & CO.		9,402,775	11,865,000	17,303	2.C FE
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRI		03/20/2023	MUFG SECURITIES AMERICAS INC		5,985,360	6,000,000		1.F FE
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI		03/20/2023	MUFG SECURITIES AMERICAS INC		2,997,720	3,000,000		1.F FE
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORPO		02/21/2023	SCOTIA CAPITAL (USA) INC.		14,952,000	15,000,000		1.G FE
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORPO		02/21/2023	SCOTIA CAPITAL (USA) INC.		11,997,000	12,000,000		1.G FE
156504-AM-4	CENTURY COMMUNITIES INC		02/22/2023	MORGAN STANLEY		446,729	560,000	543	3.C FE
12527G-AE-3	CF INDUSTRIES INC		01/17/2023	Various		13,363,485	14,051,000	260,139	2.B FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		02/17/2023	STIFEL CAPITAL MARKETS		453,125	500,000	6,552	3.B FE
16115Q-AF-7	CHART INDUSTRIES INC		03/08/2023	GOLDMAN, SACHS & CO.		7,894,250	7,770,000	96,417	4.A FE
16115Q-AG-5	CHART INDUSTRIES INC		02/03/2023	Various		6,315,904	5,998,000	71,068	4.C FE
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		02/10/2023	GOLDMAN, SACHS & CO.		4,753,210	7,000,000	49,681	2.C FE
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L		02/21/2023	Various		10,389,000	15,000,000	234,306	2.C FE
16411R-AK-5	CHENIERE ENERGY INC		01/31/2023	Various		28,550,000	30,000,000	403,403	2.C FE
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		01/04/2023	BARCLAYS		717,600	780,000	19,240	4.C FE
125523-CL-2	CIGNA CORP		01/27/2023	JPMORGAN CHASE & CO.		25,907,600	30,000,000	272,000	2.A FE
125523-CS-7	CIGNA GROUP		02/28/2023	BANK OF AMERICA/MERRILL LYNCH		29,971,800	30,000,000		2.A FE
184496-AQ-0	CLEAN HARBORS INC		01/17/2023	GOLDMAN, SACHS & CO.		2,600,000	2,600,000		3.C FE
185899-AG-6	CLEVELAND-CLIFFS INC		02/07/2023	BARCLAYS		927,991	910,000	24,570	3.A FE
189054-AX-7	CLOROX COMPANY		03/03/2023	U.S. BANCORP		962,785	1,210,000	6,776	2.A FE
189754-AA-2	COACH INC		01/23/2023	Jane Street Execution Services, LLC		954,102	970,000	13,055	2.C FE
202795-JX-9	COMMONWEALTH EDISON COMPANY		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		9,966,600	10,000,000		1.F FE
202795-JY-7	COMMONWEALTH EDISON COMPANY		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		4,987,850	5,000,000		1.F FE
21036P-BF-4	CONSTELLATION BRANDS INC		01/31/2023	TD SECURITIES		3,358,896	3,800,000	27,616	2.C FE
21036P-BN-7	CONSTELLATION BRANDS INC		01/30/2023	BANK OF AMERICA/MERRILL LYNCH		4,991,450	5,000,000		2.C FE
210518-DS-2	CONSUMERS ENERGY COMPANY		01/03/2023	WELLS FARGO		14,972,100	15,000,000		1.E FE
210518-DU-7	CONSUMERS ENERGY COMPANY		02/13/2023	BARCLAYS		9,225,146	10,000,000		1.E FE
222070-AB-0	COTY INC		03/02/2023	BANK MONTREAL / NESBITT BURNS		511,836	520,000	13,238	4.B FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		01/25/2023	WELLS FARGO		2,800,000	2,800,000		3.C FE
226373-AT-5	CRESTWOOD MIDSTREAM PARTNERS LP		01/17/2023	WELLS FARGO		3,215,000	3,215,000		3.C FE
22822V-BA-8	CROWN CASTLE INC		01/09/2023	JPMORGAN CHASE & CO.		14,986,200	15,000,000		2.B FE
126408-HM-8	CSX CORP		01/05/2023	GOLDMAN, SACHS & CO.		1,930,220	2,000,000	26,917	2.A FE
233853-AN-0	DAIMLER TRUCK FINANCE NORTH AMERIC	C	01/11/2023	JPMORGAN CHASE & CO.		9,991,400	10,000,000		2.A FE
24703D-BL-4	DELL TECHNOLOGIES INC		01/09/2023	JPMORGAN CHASE & CO.		7,983,040	8,000,000		2.B FE
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		02/06/2023	BARCLAYS		790,395	893,041	2,878	1.E FE
247361-ZX-9	DELTA AIR LINES INC		02/07/2023	OPPENHEIMER & CO., INC.		2,116,650	2,055,000	39,159	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	01/04/2023	Market Axess		1,220,383	1,310,000	5,002	2.A FE
25461L-AA-0	DIRECTV FINANCING LLC		03/02/2023	Market Axess		615,080	690,000	2,365	3.B FE
25470M-AG-4	DISH NETWORK CORP		01/17/2023	DEUTSCHE BANK AG		2,499,000	2,450,000	56,775	4.A FE
23338V-AS-5	DTE ELECTRIC COMPANY		02/27/2023	BANK OF AMERICA/MERRILL LYNCH		14,968,800	15,000,000		1.E FE
23338V-AT-3	DTE ELECTRIC COMPANY		02/27/2023	BANK OF AMERICA/MERRILL LYNCH		3,992,640	4,000,000		1.E FE
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		01/03/2023	JPMORGAN CHASE & CO.		49,850,500	50,000,000		1.F FE
26442C-BK-9	DUKE ENERGY CAROLINAS LLC		01/03/2023	JPMORGAN CHASE & CO.		9,982,000	10,000,000		1.F FE
26441C-BE-4	DUKE ENERGY CORP		02/03/2023	BARCLAYS		8,638,703	9,321,000	45,776	2.B FE
26441C-BM-6	DUKE ENERGY CORP		01/24/2023	Various		14,598,941	18,730,000	70,394	2.B FE
26443T-AD-8	DUKE ENERGY INDIANA LLC		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		2,997,300	3,000,000		1.F FE
26442E-AK-6	DUKE ENERGY OHIO INC		03/20/2023	SANTANDER INVESTMENT SECURITIES INC		499,415	500,000		1.F FE
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		03/06/2023	MUFG SECURITIES AMERICAS INC		9,997,600	10,000,000		1.F FE
26442U-AR-5	DUKE ENERGY PROGRESS LLC		03/06/2023	MUFG SECURITIES AMERICAS INC		9,940,700	10,000,000		1.F FE
28622H-AB-7	ELEVANCE HEALTH INC		01/30/2023	JPMORGAN CHASE & CO.		34,944,350	35,000,000		2.B FE
28622H-AC-5	ELEVANCE HEALTH INC		01/30/2023	BARCLAYS		10,959,740	11,000,000		2.B FE
29250N-BR-5	ENBRIDGE INC	A	03/06/2023	MORGAN STANLEY		24,968,000	25,000,000		2.A FE
29278N-AG-8	ENERGY TRANSFER OPERATING LP		02/16/2023	BARCLAYS		4,161,329	4,225,000	77,634	2.C FE
29278N-AF-0	ENERGY TRANSFER PARTNERS LP		02/23/2023	DEUTSCHE BANK AG		9,684,200	10,000,000	99,000	2.C FE
29336T-AD-2	ENLINK MIDSTREAM LLC		03/30/2023	WELLS FARGO		2,772,000	2,800,000	16,178	3.A FE
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC		01/03/2023	JPMORGAN CHASE & CO.		11,987,160	12,000,000		2.A FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		01/03/2023	JPMORGAN CHASE & CO.		14,970,450	15,000,000		2.A FE
29670G-AD-4	ESSENTIAL UTILITIES INC		02/23/2023	DEUTSCHE BANK AG		16,877,600	20,000,000	196,040	2.B FE
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. (THE)		01/23/2023	U.S. BANCORP		1,000,496	1,120,000	8,089	1.E FE
30036F-AB-7	EVERGY KANSAS CENTRAL INC		03/07/2023	WELLS FARGO		7,953,280	8,000,000		1.F FE
30040W-AK-4	EVERSOURCE ENERGY		02/03/2023	GOLDMAN, SACHS & CO.		2,215,352	2,745,000	21,640	2.A FE
30161N-BB-6	EXELON CORPORATION		01/12/2023	EXCHANGE		4,994,493	5,000,000	44,688	2.B FE
30161N-BJ-9	EXELON CORPORATION		02/16/2023	BARCLAYS		24,958,000	25,000,000		2.B FE
30161N-BK-6	EXELON CORPORATION		02/16/2023	BARCLAYS		30,967,450	31,000,000		2.B FE
30161N-BL-4	EXELON CORPORATION		02/16/2023	BARCLAYS		21,932,020	22,000,000		2.B FE
337932-AM-9	FIRSTENERGY CORPORATION		02/02/2023	Various		17,086,071	23,905,000	335,290	3.A FE
337932-AP-2	FIRSTENERGY CORPORATION		01/26/2023	JPMORGAN CHASE & CO.		3,011,887	3,660,000	34,084	3.A FE
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	GOLDMAN, SACHS & CO.		9,983,800	10,000,000		1.D FE
341081-GM-3	FLORIDA POWER & LIGHT CO		02/28/2023	GOLDMAN, SACHS & CO.		4,975,100	5,000,000		1.D FE
345397-C4-3	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	DEUTSCHE BANK AG		4,793,904	4,800,000		3.A FE
345397-C6-8	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	DEUTSCHE BANK AG		4,794,096	4,800,000		3.A FE
346232-AE-1	FORESTAR GROUP INC		01/04/2023	Market Axess		434,065	500,000	8,681	3.C FE
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		02/07/2023	Jane Street Execution Services, LLC		860,878	880,000	20,338	3.C FE
36485M-AM-1	GARDA WORLD SECURITY CORP	A	01/23/2023	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		3.C FE
370334-CT-9	GENERAL MILLS INC		03/27/2023	BARCLAYS		16,965,490	17,000,000		2.B FE
37185L-AN-2	GENESIS ENERGY LP		01/18/2023	WELLS FARGO		2,550,000	2,550,000		4.B FE
373334-JS-1	GEORGIA POWER COMPANY		01/05/2023	BANK OF AMERICA/MERRILL LYNCH		7,765,379	8,406,000	141,968	2.A FE
373334-KA-8	GEORGIA POWER COMPANY		01/06/2023	Various		15,621,774	18,199,000	249,004	2.A FE
36168Q-AJ-3	GFL ENVIRONMENTAL INC (ALBERTA)	A	03/16/2023	Market Axess		993,845	1,040,000	13,383	3.C FE
37149H-AA-4	GNRT 2023-11A A CLO		01/27/2023	JPMORGAN CHASE & CO.		22,443,750	22,500,000		1.A FE
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE		01/04/2023	RBC DOMINION SECURITIES		824,671	860,000	6,800	1.F FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC		02/24/2023	Various		5,624,770	6,544,000	7,433	3.B FE
418751-AB-9	HAT HOLDINGS I LLC & HAT		02/07/2023	Market Axess		501,019	510,000	9,690	3.A FE
404119-BW-8	HCA INC		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		5,067,750	5,000,000	42,431	2.C FE
404119-BY-4	HCA INC		02/23/2023	RBC DOMINION SECURITIES		13,573,350	15,000,000	153,750	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
404119-CA-5	HCA INC		02/22/2023	Various		8,622,450	10,000,000	168,194	2.C FE
404280-CM-9	HSBC HOLDINGS PLC	D	03/03/2023	MORGAN STANLEY		837,341	960,000	4,364	1.G FE
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		03/02/2023	BARCLAYS		481,700	500,000	3,220	4.B FE
444859-BR-2	HUMANA INC		02/02/2023	RBC DOMINION SECURITIES		16,456,000	20,000,000	3,583	2.B FE
444859-BV-3	HUMANA INC		01/31/2023	JPMORGAN CHASE & CO.		11,015,670	10,288,000	117,526	2.C FE
444859-BX-9	HUMANA INC		02/27/2023	BARCLAYS		9,643,100	10,000,000		2.C FE
45138L-BH-5	IDAHO POWER COMPANY		03/09/2023	JPMORGAN CHASE & CO.		9,905,700	10,000,000		1.G FE
454889-AV-8	INDIANA MICHIGAN POWER CO		03/21/2023	PNC CAPITAL MARKETS LLC		4,998,450	5,000,000		1.F FE
455434-BV-1	INDIANAPOLIS POWER & LIGHT CO		01/26/2023	JPMORGAN CHASE & CO.		27,625,255	25,811,000	271,410	1.F FE
44984W-AH-0	INEOS FINANCE PLC	D	02/09/2023	GOLDMAN, SACHS & CO.		8,690,000	8,700,000		3.B FE
458140-CH-1	INTEL CORPORATION		02/07/2023	JPMORGAN CHASE & CO.		2,998,200	3,000,000		1.E FE
458140-CK-4	INTEL CORPORATION		02/07/2023	MORGAN STANLEY		2,998,620	3,000,000		1.E FE
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO		01/30/2023	GOLDMAN, SACHS & CO.		9,997,600	10,000,000		1.G FE
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		01/04/2023	Market Axess		942,470	990,000	12,540	2.B FE
466313-AK-9	JABIL INC		03/03/2023	Jane Street Execution Services, LLC		985,068	1,200,000	5,200	2.C FE
24422E-WR-6	JOHN DEERE CAPITAL CORP		01/03/2023	RBC DOMINION SECURITIES		9,995,000	10,000,000		2.B FE
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		02/03/2023	Various		12,076,666	13,449,000	88,072	2.B FE
48242W-AC-0	KBR INC		02/28/2023	SEAPORT GROUP		1,805,000	2,000,000	40,111	3.C FE
487836-BZ-0	KELLOGG COMPANY		02/23/2023	BARCLAYS		13,975,220	14,000,000		2.B FE
491674-BN-6	KENTUCKY UTILITIES COMPANY		03/09/2023	WELLS FARGO		7,981,760	8,000,000		1.F FE
49177J-AA-0	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.		2,998,890	3,000,000		1.E FE
49177J-AC-6	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.		6,996,010	7,000,000		1.E FE
49177J-AE-2	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.		11,981,640	12,000,000		1.E FE
49177J-AG-7	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.		21,944,780	22,000,000		1.E FE
49177J-AL-6	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.		997,390	1,000,000		1.E FE
49177J-AN-2	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.		6,955,060	7,000,000		1.E FE
49177J-AQ-5	KENVUE INC		03/08/2023	GOLDMAN, SACHS & CO.		2,979,000	3,000,000		1.E FE
49271V-AJ-9	KEURIG DR PEPPER INC		01/31/2023	TD SECURITIES		4,519,200	5,000,000	40,444	2.B FE
49338C-AD-5	KEYSPAN GAS EAST CORPORATION		03/01/2023	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2.A FE
49456B-AX-9	KINDER MORGAN INC		01/26/2023	BARCLAYS		15,949,280	16,000,000		2.B FE
50050N-AA-1	KONTOOR BRANDS INC		03/16/2023	JPMORGAN CHASE & CO.		433,383	510,000	7,305	3.C FE
501044-DP-3	KROGER CO		03/16/2023	RBC DOMINION SECURITIES		1,054,989	1,280,000	10,873	2.B FE
50168Q-AE-5	LABL INC		03/28/2023	GOLDMAN, SACHS & CO.		1,900,000	1,900,000		2.B FE
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA		01/23/2023	MORGAN STANLEY		575,362	590,000	10,266	2.B FE
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		01/23/2023	MORGAN STANLEY		513,684	570,000	1,325	2.B FE
526057-CV-4	LENNAR CORPORATION		01/04/2023	Jane Street Execution Services, LLC		1,046,337	1,060,000	3,092	2.B FE
536797-AF-0	LITHIA MOTORS INC		02/16/2023	BANK MONTREAL / NESBITT BURNS		4,009,375	4,750,000	19,080	3.B FE
536797-AG-8	LITHIA MOTORS INC		02/07/2023	TRUIST BANK		1,308,750	1,500,000	10,979	3.B FE
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC COMPAN		03/09/2023	WELLS FARGO		4,988,600	5,000,000		1.F FE
548661-EP-8	LOWES COMPANIES INC		03/28/2023	JPMORGAN CHASE & CO.		14,997,450	15,000,000		2.A Z
548661-EQ-6	LOWES COMPANIES INC		03/28/2023	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2.A FE
548661-ER-4	LOWES COMPANIES INC		03/28/2023	JPMORGAN CHASE & CO.		3,994,720	4,000,000		2.A FE
55261F-AR-5	M&T BANK CORPORATION		01/24/2023	BANK OF AMERICA/MERRILL LYNCH		12,000,000	12,000,000		1.G FE
55279H-AW-0	MANUFACTURERS AND TRADERS TRUST CO		01/24/2023	BANK OF AMERICA/MERRILL LYNCH		9,985,900	10,000,000		1.G FE
56585A-BD-3	MARATHON PETROLEUM CORP		02/02/2023	Millennium Advisors		1,002,352	1,040,000	13,722	2.B FE
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JPMORGAN CHASE & CO.		9,873,200	10,000,000		2.B FE
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		02/16/2023	BANK OF AMERICA/MERRILL LYNCH		5,405,341	5,675,000	10,247	3.B FE
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING		01/30/2023	BANK OF AMERICA/MERRILL LYNCH		8,500,000	8,500,000		4.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS		03/23/2023	MIZUHO SECURITIES USA INC.		19,938,600	20,000,000		1.G FE
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS		03/23/2023	MIZUHO SECURITIES USA INC.		24,845,000	25,000,000		1.F FE
30303M-8J-4	META PLATFORMS INC		02/02/2023	BARCLAYS		1,155,891	1,280,000	28,005	1.E FE
59151K-AK-4	METHANEX CORP	A	03/16/2023	Market Axess		569,421	590,000	7,592	3.A FE
591894-CE-8	METROPOLITAN EDISON COMPANY		03/28/2023	BARCLAYS		5,991,660	6,000,000		2.A FE
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		9,999,100	10,000,000		1.D FE
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2023	JPMORGAN CHASE & CO.		6,990,270	7,000,000		1.B FE
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO		02/23/2023	Various		24,038,150	25,000,000	357,639	1.G FE
61747Y-FA-8	MORGAN STANLEY		01/17/2023	MORGAN STANLEY		14,999,700	15,000,000		1.E FE
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY		3,000,000	3,000,000		2.A FE
55336V-BV-1	MPLX LP		02/02/2023	MUFG SECURITIES AMERICAS INC		9,917,000	10,000,000		2.B FE
55336V-BW-9	MPLX LP		02/02/2023	JPMORGAN CHASE & CO.		6,967,520	7,000,000		2.B FE
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI		02/02/2023	MIZUHO SECURITIES USA INC.		5,443,650	5,000,000	19,333	1.E FE
63743H-FG-2	NATIONAL RURAL UTILITIES COOPERATI		02/02/2023	MIZUHO SECURITIES USA INC.		5,080,350	5,000,000	35,333	1.F FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		02/01/2023	SCHEDULED PAY UP			198		4.B Z
641062-BF-0	NESTLE HOLDINGS INC.		03/07/2023	JPMORGAN CHASE & CO.		29,992,200	30,000,000		1.D FE
641062-BK-9	NESTLE HOLDINGS INC.		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		20,993,070	21,000,000		1.D FE
64952W-EZ-2	NEW YORK LIFE GLOBAL FUNDING		01/24/2023	MORGAN STANLEY		14,972,550	15,000,000		1.A FE
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/03/2023	Various		20,226,786	23,738,000	97,061	2.A FE
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/22/2023	BNP CAPITAL MARKETS		9,674,900	10,000,000	54,167	2.A FE
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/14/2023	Various		41,783,760	42,000,000	14,292	2.A FE
65339K-CN-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/06/2023	MORGAN STANLEY		15,988,160	16,000,000		2.A FE
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/06/2023	MORGAN STANLEY		39,989,200	40,000,000		2.A FE
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/06/2023	MORGAN STANLEY		19,990,200	20,000,000		2.A FE
65473Q-BC-6	NISOURCE FINANCE CORP		01/23/2023	MORGAN STANLEY		4,685,550	5,000,000	106,667	2.B FE
65473Q-BD-4	NISOURCE FINANCE CORPORATION		01/23/2023	MORGAN STANLEY		5,171,450	5,000,000	136,542	2.B FE
655844-BH-0	NORFOLK SOUTHERN CORP		01/17/2023	U.S. BANCORP		1,674,947	1,718,000	24,930	2.A FE
655844-BM-9	NORFOLK SOUTHERN CORP		01/17/2023	U.S. BANCORP		4,307,165	4,932,000	58,444	2.A FE
655844-CE-6	NORFOLK SOUTHERN CORPORATION		01/05/2023	WELLS FARGO		3,459,360	4,000,000	19,267	2.A FE
655844-CQ-9	NORFOLK SOUTHERN CORPORATION		01/26/2023	GOLDMAN, SACHS & CO.		29,895,000	30,000,000		2.A FE
666807-BS-0	NORTHROP GRUMMAN CORP		02/02/2023	Various		10,159,655	10,174,000	118,131	2.A FE
666807-CH-3	NORTHROP GRUMMAN CORP		02/06/2023	WELLS FARGO		30,968,380	31,000,000		2.A FE
666807-CJ-9	NORTHROP GRUMMAN CORP		02/06/2023	WELLS FARGO		9,958,900	10,000,000		2.A FE
670001-AE-6	NOVELIS CORP		02/07/2023	BANK OF AMERICA/MERRILL LYNCH		1,832,500	2,000,000	2,375	3.C FE
629377-CT-7	NRG ENERGY INC		03/02/2023	GOLDMAN, SACHS & CO.		6,912,430	7,000,000		2.C FE
670346-AS-4	NUCOR CORPORATION		02/02/2023	Market Axess		1,036,610	1,150,000	5,606	1.G FE
67077M-BA-5	NUTRIEN LTD	A	03/23/2023	BANK MONTREAL / NESBITT BURNS		10,980,200	11,000,000		2.B FE
67077M-BB-3	NUTRIEN LTD	A	03/23/2023	BANK MONTREAL / NESBITT BURNS		4,968,350	5,000,000		2.B FE
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		01/13/2023	MUFG SECURITIES AMERICAS INC		7,443,750	7,940,000	107,984	3.A FE
67623C-AD-1	OFFICE PROPERTIES INCOME TRUST		03/02/2023	Jane Street Execution Services, LLC		520,252	660,000	3,935	3.B FE
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY		01/03/2023	MUFG SECURITIES AMERICAS INC		14,953,800	15,000,000		1.G FE
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY		03/21/2023	MIZUHO SECURITIES USA INC.		6,965,770	7,000,000		1.F FE
681919-BB-1	OMNICOM GROUP INC		01/04/2023	MORGAN STANLEY		1,049,363	1,250,000	5,615	2.A FE
683720-AC-0	OPEN TEXT HOLDINGS INC	C	03/02/2023	Market Axess		947,990	1,190,000	12,954	3.C FE
68389X-AV-7	ORACLE CORPORATION		01/04/2023	DEUTSCHE BANK AG		937,745	1,050,000	22,324	2.B FE
68389X-BZ-7	ORACLE CORPORATION		02/21/2023	BANK OF AMERICA/MERRILL LYNCH		3,687,600	5,000,000	75,028	2.B FE
68389X-CP-8	ORACLE CORPORATION		02/03/2023	Various		39,749,250	40,000,000	3,403	2.B FE
68389X-CQ-6	ORACLE CORPORATION		02/02/2023	GOLDMAN, SACHS & CO.		9,949,300	10,000,000		2.B FE
694308-HS-9	PACIFIC GAS AND ELECTRIC CO		02/06/2023	Jane Street Execution Services, LLC		1,425,178	1,540,000	20,187	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
694308-KH-9	PACIFIC GAS AND ELECTRIC COMPANY		01/04/2023	BARCLAYS		5,472,500	5,500,000		2.C FE
694308-KK-2	PACIFIC GAS AND ELECTRIC COMPANY		03/28/2023	WELLS FARGO		7,971,280	8,000,000		2.C FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		01/10/2023	EXCHANGE		5,200			4.A PL
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO		7,983,360	8,000,000		2.B FE
714046-AG-4	PERKINELMER INC		03/22/2023	SANTANDER INVESTMENT SECURITIES INC		4,414,750	5,000,000	4,125	2.B FE
714046-AN-9	PERKINELMER INC		03/22/2023	MORGAN STANLEY		7,897,300	10,000,000	5,625	2.B FE
19416M-AB-5	PERMIAN RESOURC OPTG LLC		01/04/2023	Market Axess		439,815	500,000	408	4.B FE
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC ABS		02/02/2023	Market Axess		621,592	580,000	7,318	1.F FE
718172-CZ-0	PHILIP MORRIS INTERNATIONAL INC ABS		02/13/2023	BARCLAYS		3,976,560	4,000,000		1.F FE
718172-DA-4	PHILIP MORRIS INTERNATIONAL INC ABS		02/13/2023	MIZUHO SECURITIES USA INC.		8,926,020	9,000,000		1.F FE
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC ABS		02/13/2023	BANK OF AMERICA/MERRILL LYNCH		26,944,110	27,000,000		1.F FE
718547-AR-3	PHILLIPS 66		03/27/2023	MIZUHO SECURITIES USA INC.		9,952,900	10,000,000		1.F FE
718547-AT-9	PHILLIPS 66		03/27/2023	MIZUHO SECURITIES USA INC.		6,983,760	7,000,000		2.A FE
72147K-AJ-7	PILGRIMS PRIDE CORP		02/17/2023	EXCHANGE		1,858,808	1,878,000	27,048	2.C FE
723787-AV-9	PIONEER NATURAL RESOURCES COMPANY		03/27/2023	WELLS FARGO		5,997,060	6,000,000		2.A FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		03/23/2023	GOLDMAN, SACHS & CO.		5,558,770	7,000,000	40,017	2.C FE
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		03/10/2023	BARCLAYS		9,234,857	10,544,000	92,538	2.C FE
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION		02/27/2023	BARCLAYS		19,795,000	20,000,000		1.E FE
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION		02/27/2023	BARCLAYS		8,817,930	9,000,000		1.E FE
69354N-AE-6	PRA GROUP INC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH		2,800,000	2,800,000		3.A FE
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		03/27/2023	JPMORGAN CHASE & CO.		6,950,860	7,000,000		1.G FE
744533-BQ-2	PUBLIC SERVICE COMPANY OF OKLAHOMA		01/03/2023	WELLS FARGO		19,938,000	20,000,000		1.G FE
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MUFG SECURITIES AMERICAS INC		11,988,840	12,000,000		1.F FE
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MUFG SECURITIES AMERICAS INC		6,496,165	6,500,000		1.F FE
74736K-AH-4	QORVO INC		02/06/2023	BARCLAYS		957,390	1,050,000	14,419	2.C FE
75009A-AJ-9	RAD 2023-18A A1 CLO		02/02/2023	NATIXIS		30,000,000	30,000,000		1.A FE
75513E-CR-0	RAYTHEON TECHNOLOGIES CORPORATION		02/23/2023	DEUTSCHE BANK AG		19,941,200	20,000,000		2.A FE
75513E-CS-8	RAYTHEON TECHNOLOGIES CORPORATION		02/23/2023	DEUTSCHE BANK AG		14,973,300	15,000,000		2.A FE
758750-AC-7	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,987,310	9,000,000		2.C FE
758750-AD-5	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,994,240	9,000,000		2.C FE
758750-AE-3	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,992,350	9,000,000		2.C FE
758750-AF-0	REGAL REXNORD CORP		01/09/2023	JPMORGAN CHASE & CO.		8,972,460	9,000,000		2.C FE
760759-AV-2	REPUBLIC SERVICES INC		02/03/2023	WELLS FARGO		2,603,220	3,000,000	29,900	2.B FE
760759-BB-5	REPUBLIC SERVICES INC		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		2,987,340	3,000,000		2.B FE
760759-BC-3	REPUBLIC SERVICES INC		03/21/2023	JPMORGAN CHASE & CO.		14,923,350	15,000,000		2.B FE
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC	C	03/01/2023	GOLDMAN, SACHS & CO.		3,500,000	3,500,000		3.B FE
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC	C	03/02/2023	Various		9,535,000	9,500,000		4.A FE
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	03/02/2023	Various		3,905,900	5,000,000	106,875	2.A FE
775109-CB-5	ROGERS COMMUNICATIONS INC	A	01/10/2023	JPMORGAN CHASE & CO.		(225,000)			2.A FE
775109-CC-3	ROGERS COMMUNICATIONS INC	A	01/10/2023	JPMORGAN CHASE & CO.		(358,200)			2.A FE
775109-CD-1	ROGERS COMMUNICATIONS INC	A	01/10/2023	BANK OF AMERICA/MERRILL LYNCH		(305,500)			2.A FE
78016F-ZX-5	ROYAL BANK OF CANADA	A	01/09/2023	RBC DOMINION SECURITIES		3,994,560	4,000,000		1.E FE
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		02/08/2023	Various		6,775,000	6,750,000		4.B FE
78409V-BG-8	S&P GLOBAL INC		03/01/2023	EXCHANGE		4,182,661	4,204,000	59,557	1.G FE
78409V-BJ-2	S&P GLOBAL INC		03/01/2023	EXCHANGE		10,318,743	11,000,000		1.G FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC		02/24/2023	MUFG SECURITIES AMERICAS INC		9,359,800	10,000,000	190,167	2.B FE
79586K-AD-3	SAMARCO MINERACAO SA	D	09/26/2022	SCHEDULED PAY UP		16,906	16,906		6. *
81013T-AC-5	SCOTTISH POWER PLC	D	03/03/2023	JPMORGAN CHASE & CO.		916,625	910,000	25,261	2.A FE
83088M-AK-8	SKYWORKS SOLUTIONS INC.		02/06/2023	Millennium Advisors		951,043	1,060,000	3,551	2.C FE
83192P-AA-6	SMITH & NEPHEW PLC	D	03/03/2023	WELLS FARGO		915,233	1,170,000	9,444	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
84265V-AH-8	SOUTHERN COPPER CORP	C	01/23/2023	MORGAN STANLEY		954,451	980,000	9,705	2.A FE
845011-AH-8	SOUTHWEST GAS CORP		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		998,530	1,000,000		1.F FE
84859D-AC-1	SPIRE MISSOURI INC		02/06/2023	WELLS FARGO		9,985,000	10,000,000		1.F FE
852060-AT-9	SPRINT CAPITAL CORPORATION		03/20/2023	Various		(1,060)			3.A FE
855244-AW-9	STARBUCKS CORPORATION		02/03/2023	Various		12,951,400	15,000,000	135,938	2.A FE
855244-AZ-2	STARBUCKS CORPORATION		02/02/2023	Various		14,989,400	17,000,000	97,538	2.A FE
855244-BF-5	STARBUCKS CORPORATION		02/07/2023	BANK OF AMERICA/MERRILL LYNCH		14,970,600	15,000,000		2.A FE
857477-CA-9	STATE STREET CORP		01/23/2023	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		1.E FE
87122F-AA-4	STCP 2023-3A A1 CLO		03/10/2023	GOLDMAN, SACHS & CO.		12,500,000	12,500,000		1.A Z
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		02/02/2023	MORGAN STANLEY		9,451,940	10,106,000	185,978	2.C FE
86765L-AT-4	SUNOCO LP		03/02/2023	Jane Street Execution Services, LLC		453,840	520,000	7,215	3.B FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	D	03/29/2023	MORGAN STANLEY		14,254,825	14,157,000	245,781	2.B FE
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	02/08/2023	Various		29,518,450	35,000,000	255,681	2.B FE
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		03/02/2023	Market Axess		730,515	810,000	6,311	3.C FE
87612G-AC-5	TARGA RESOURCES CORP		01/12/2023	Various		22,030,980	22,000,000	2,722	2.A FE
87612G-AD-3	TARGA RESOURCES CORP		01/03/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,956,860	2,000,000		2.C FE
87612B-BS-0	TARGA RESOURCES PARTNERS LP		01/04/2023	WELLS FARGO		4,247,194	4,680,000	98,231	2.C FE
87612E-BR-6	TARGET CORPORATION		01/17/2023	BARCLAYS		10,991,420	11,000,000		1.F FE
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		03/02/2023	FLOW TRADERS BV		510,655	530,000	7,006	3.C FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		02/07/2023	KEYCORP		1,281,520	1,544,000	18,946	3.A FE
88033G-CZ-1	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		4,492,340	4,469,000	11,498	3.C FE
88033G-DB-3	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		4,467,000	4,462,000	50,182	3.C FE
88033G-DH-0	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		2,657,946	2,600,000	11,691	3.C FE
88033G-DM-9	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		22,310,986	22,150,000	128,132	3.C FE
88033G-DR-8	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		7,600,000	7,600,000	4,618	3.C FE
872540-AT-6	TJX COMPANIES INC		01/04/2023	Jane Street Execution Services, LLC		985,494	1,040,000	9,068	1.F FE
87264A-BT-1	T-MOBILE USA INC		02/03/2023	GOLDMAN, SACHS & CO.		8,600,700	10,000,000	137,361	2.C FE
87264A-BV-6	T-MOBILE USA INC		02/16/2023	JPMORGAN CHASE & CO.		13,405,800	15,000,000	177,188	2.C FE
87264A-CW-3	T-MOBILE USA INC		02/06/2023	WELLS FARGO		26,100,750	25,000,000	94,167	2.C FE
87264A-CY-9	T-MOBILE USA INC		02/06/2023	DEUTSCHE BANK AG		19,965,400	20,000,000		2.C FE
87264A-CZ-6	T-MOBILE USA INC		02/06/2023	WELLS FARGO		14,968,650	15,000,000		2.A FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		03/03/2023	Market Axess		955,288	1,110,000	14,763	2.C FE
893526-DJ-9	TRANSCANADA PIPELINES LTD	A	01/17/2023	U.S. BANCORP		2,830,464	2,654,000	21,586	2.A FE
89352H-BC-2	TRANSCANADA PIPELINES LTD	A	01/17/2023	U.S. BANCORP		8,940,080	10,813,000	72,838	2.A FE
893647-BR-7	TRANSDIGM INC		02/23/2023	Various		17,051,875	17,150,000	26,016	4.A FE
893830-BX-6	TRANSOCEAN INC		01/17/2023	GOLDMAN, SACHS & CO.		2,600,000	2,600,000		4.C FE
89386M-AA-6	TRANSOCEAN TITAN FINANCING LTD		01/09/2023	MORGAN STANLEY		1,900,000	1,900,000		4.C FE
87265H-AG-4	TRI POINTE GROUP INC		03/02/2023	Jane Street Execution Services, LLC		461,795	500,000	6,413	3.C FE
896818-AU-5	TRIUMPH GROUP INC		02/28/2023	JPMORGAN CHASE & CO.		6,000,000	6,000,000		1.G FE
89788M-AL-6	TRUIST FINANCIAL CORP		01/23/2023	SUNTRUST INVESTMENT SERVICES, INC.		20,000,000	20,000,000		1.G FE
89788M-AM-4	TRUIST FINANCIAL CORP		01/23/2023	SUNTRUST INVESTMENT SERVICES, INC.		20,000,000	20,000,000		1.G FE
872898-AA-9	TSMC ARIZONA CORP	C	02/06/2023	MIZUHO SECURITIES USA INC.		791,067	880,000	4,406	1.D FE
898813-AV-2	TUCSON ELECTRIC POWER CO		02/13/2023	SUNTRUST INVESTMENT SERVICES, INC.		6,980,470	7,000,000		1.G FE
906548-CW-0	UNION ELECTRIC CO		02/27/2023	BANK OF AMERICA/MERRILL LYNCH		6,985,580	7,000,000		1.F FE
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS		02/06/2023	BARCLAYS		625,829	668,728	10,797	1.F FE
90932L-AH-0	UNITED AIRLINES INC		02/14/2023	OPPENHEIMER & CO., INC.		3,867,375	4,300,000	66,125	3.B FE
911163-AA-1	UNITED NATURAL FOODS INC		03/24/2023	JPMORGAN CHASE & CO.		3,595,000	4,000,000	122,250	4.C FE
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		03/02/2023	BANK OF AMERICA/MERRILL LYNCH		628,260	750,000	3,984	3.B FE
91324P-EU-2	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		8,983,080	9,000,000		1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91324P-EV-0	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		16,892,390	17,000,000		1.F FE
91324P-EW-8	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		16,885,080	17,000,000		1.F FE
91324P-EX-6	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO		2,977,890	3,000,000		1.F FE
91159H-JL-5	US BANCORP		01/26/2023	U.S. BANCORP		25,000,000	25,000,000		1.E FE
92047W-AD-3	VALVOLINE INC		03/01/2023	STIFEL CAPITAL MARKETS		11,229,975	11,430,000	186,214	4.A FE
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC		01/10/2023	RBC DOMINION SECURITIES		4,750,000	4,750,000		3.B FE
92660F-AK-0	VIDEOTRON LTD	A	03/02/2023	MITSUBISHI UFJ SECURITIES (USA)		516,890	550,000	11,040	3.A FE
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN		03/28/2023	SCOTIA CAPITAL (USA) INC.		16,952,400	17,000,000		1.F FE
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN		03/28/2023	SCOTIA CAPITAL (USA) INC.		13,905,780	14,000,000		1.F FE
92858R-AB-6	VMED O2 UK FINANCING I PLC	D	01/23/2023	Jane Street Execution Services, LLC		542,915	630,000	831	3.C FE
92857W-BZ-2	VODAFONE GROUP PLC	D	02/07/2023	BANK OF AMERICA/MERRILL LYNCH		3,470,740	3,500,000		3.C FE
928881-AF-8	VONTIER CORP		01/06/2023	CANTOR FITZGERALD		4,055,200	5,480,000	44,457	2.C FE
92943G-AE-1	W R GRACE HOLDINGS LLC		02/07/2023	JPMORGAN CHASE & CO.		4,500,000	4,500,000		4.A FE
94106L-BT-5	WASTE MANAGEMENT INC		02/08/2023	WELLS FARGO		4,992,900	5,000,000		2.A FE
94106L-BU-2	WASTE MANAGEMENT INC		02/08/2023	SMBC Nikko Securities America, Inc		18,966,940	19,000,000		2.A FE
92939U-AE-6	WEC ENERGY GROUP INC		01/31/2023	GOLDMAN, SACHS & CO.		4,051,950	5,000,000	26,750	2.A FE
92939U-AG-1	WEC ENERGY GROUP INC		03/22/2023	BARCLAYS		2,882,325	3,339,000	20,201	2.A FE
92939U-AL-0	WEC ENERGY GROUP INC		01/09/2023	BARCLAYS		5,992,020	6,000,000		2.A FE
958667-AE-7	WESTERN MIDSTREAM OPERATING LP		03/30/2023	TD SECURITIES		5,983,680	6,000,000		3.A FE
960413-AT-9	WESTLAKE CHEMICAL CORP		02/06/2023	MORGAN STANLEY		477,425	500,000	8,650	2.B FE
960413-AX-0	WESTLAKE CHEMICAL CORP		02/06/2023	Market Axess		495,370	530,000	2,229	2.B FE
96350R-AA-2	WHITE CAP BUYER LLC		02/28/2023	JPMORGAN CHASE & CO.		2,275,000	2,500,000	65,408	5.A FE
969457-CJ-7	WILLIAMS COMPANIES INC		02/27/2023	JPMORGAN CHASE & CO.		9,989,100	10,000,000		2.B FE
976826-BR-7	WISCONSIN POWER AND LIGHT COMPANY		03/27/2023	MUFG SECURITIES AMERICAS INC		6,987,960	7,000,000		1.G FE
983130-AV-7	WYNN LAS VEGAS LLC		02/22/2023	MORGAN STANLEY		512,022	530,000	14,008	4.B FE
98388M-AC-1	XCEL ENERGY INC		02/02/2023	Various		27,662,702	33,095,000	165,944	2.A FE
98389B-AW-0	XCEL ENERGY INC		02/24/2023	DEUTSCHE BANK AG		7,502,017	8,905,000	55,953	2.A FE
98389B-AY-6	XCEL ENERGY INC		01/26/2023	Various		17,641,569	19,175,000	101,653	2.A FE
98888D-AN-2	ZAIS 2020-15A A1R CLO		01/17/2023	BANK OF AMERICA/MERRILL LYNCH		1,457,250	1,500,000	19,795	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,165,303,720	3,278,979,039	10,635,573	XXX
629377-CU-4	NRG ENERGY INC		03/02/2023	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		6. *
1309999999. Subtotal - Bonds - Hybrid Securities						4,000,000	4,000,000		XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		03/01/2023	Various	0.000	19,044,971			4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		03/13/2023	Jane Street Execution Services, LLC	0.000	154,642,560			2.A
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		03/01/2023	BANK OF AMERICA/MERRILL LYNCH	0.000	231,048			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		03/01/2023	Various	0.000	13,212,847			2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						187,131,426			XXX
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC TL		03/23/2023	BANK OF AMERICA/MERRILL LYNCH		1,480,638	1,505,983		4.B Z
BA50X0-WE-5	AEP I HOLDCO LLC LOAN		02/28/2023	SCHEDULED PAY UP		324,237	324,237		5.B GI
04621H-AT-0	ASSUREDPARTNERS INC 2022 TL		02/10/2023	BANK OF AMERICA/MERRILL LYNCH		968,632	1,000,000		4.B FE
BA51HN-E9-2	ATLAS AIR INC TERM LOAN		03/28/2023	GOLDMAN SACHS		1,940,000	2,000,000		3.A FE
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		03/01/2023	EXCHANGE		(238)			4.C FE
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL		02/01/2023	Various		975,975	1,000,000		4.C FE
09179F-AU-6	BJS WHOLESALE CLUB INC		01/05/2023	Various		(9,173)			3.B FE
11284E-AP-8	BROOKFIELD WEC HOLDINGS INC TL		03/09/2023	BANK MONTREAL / NESBITT BURNS		1,943,924	1,995,000		4.B FE
11565H-AD-8	BROWN BIDCO LTD TL B2		02/08/2023	RBC DOMINION SECURITIES		2,712,786	2,745,000		4.A FE
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		02/16/2023	JPMORGAN CHASE & CO.		4,340,000	4,380,000		4.A FE
12768E-AE-6	CAESARS ENTERTAINMENT INC. 2022 TL		03/01/2023	MACQUARIE CAPITAL (USA) INC.		971,448	1,000,000		4.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
P2121Y-AN-8	CARNIVAL CORP INITIAL ADV TL		03/07/2023	JPMORGAN CHASE & CO.		1,380,373	1,400,000		3.C FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		01/25/2023	BANK OF AMERICA/MERRILL LYNCH		954,395	1,000,000		4.B FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		03/01/2023	Various					4.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY INIT		02/22/2023	BANK OF AMERICA/MERRILL LYNCH		945,059	960,000		3.C FE
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		12/30/2022	DIRECT			151,474		5.A Z
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		02/08/2023	Various		1,431,153	1,497,416		4.C FE
26483N-AN-0	DUN & BRADSTREET CORP (THE) TL		01/11/2023	BANK OF AMERICA/MERRILL LYNCH		1,958,308	1,994,769		4.A FE
N2820E-AC-2	EG GROUP LIMITED	D	02/06/2023	BARCLAYS		2,399,436	2,504,000		4.C FE
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		01/25/2023	Various		141,147	142,105		4.A FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		01/25/2023	Various		305,818	307,895		4.A FE
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	03/09/2023	BANK OF AMERICA/MERRILL LYNCH		987,275	1,000,000		3.A FE
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		01/26/2023	Various		917,866	999,723		3.C FE
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		01/26/2023	Various		342,293	372,753		3.C FE
C7052B-AJ-3	GFL ENVIRONMENTAL INC 2023 REFI TL	A	01/31/2023	EXCHANGE		8,006,515	7,978,996		3.C FE
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	02/01/2023	Various		(39,894)			3.C FE
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		02/02/2023	BANK OF AMERICA/MERRILL LYNCH		983,183	1,000,000		4.B FE
36250L-AV-6	GTT COMMUNICATIONS INC CLOSING TL		12/30/2022	EXCHNG_TDR		216,591	471,231		5.B Z
36250L-AS-3	GTT COMMUNICATIONS OPCO TL		02/28/2023	Various		482,097	599,780		5.B Z
40227U-AC-0	GULF FINANCE LLC TL		02/03/2023	Various		561,924	578,000		5.A FE
40409V-AS-3	H.B. Fuller Company Term Loan B		02/24/2023	JPMORGAN CHASE & CO.		1,800,000	1,800,000		3.A FE
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	02/02/2023	BANK OF AMERICA/MERRILL LYNCH		973,005	1,000,000		4.B FE
44332E-AV-8	HUB INTERNATIONAL LTD TL		01/24/2023	MORGAN STANLEY		992,488	1,000,000		4.B FE
44332E-AU-0	HUB INTERNATIONAL LTD TLB3		03/23/2023	RBC DOMINION SECURITIES		247,757	250,000		4.B FE
BAS1HL-RQ-4	INDICOR LLC AKA ROPER INITIAL TL		02/21/2023	UNION BANK OF SWITZERLAND		965,000	1,000,000		4.B FE
BAS1JO-LL-5	INEOS 226 LIMITED (USD) TL	D	03/27/2023	JPMORGAN CHASE & CO.		742,500	750,000		3.C FE
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		316,392	325,000		4.B FE
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		01/25/2023	CREDIT SUISSE		958,622	1,000,000		4.A FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	01/27/2023	BANK OF AMERICA/MERRILL LYNCH		991,988	1,000,000		3.C FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		01/25/2023	Jefferies & Company, Inc.		1,477,500	1,500,000		4.B FE
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		248,672	250,000		4.B FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		02/06/2023	Various		110,118	122,694		4.A FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		02/03/2023	GOLDMAN SACHS INTERNATIONAL		1,456,174	1,945,073		5.A FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		02/03/2023	GOLDMAN SACHS INTERNATIONAL		41,259	54,927		5.A FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		12/30/2022	DIRECT			21,124		5.A Z
BAS1HD-KD-8	NUMERICABLE US LLC TLB14		02/27/2023	JPMORGAN CHASE & CO.		3,185,000	3,250,000		4.B FE
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORA		02/01/2023	Various		1,183,119	1,234,878		4.C FE
71360H-AB-3	PERATON CORP TLB		03/01/2023	JPMORGAN CHASE & CO.		971,729	1,000,000		4.A FE
74345H-AB-7	PROOFPOINT TL		01/27/2023	GOLDMAN SACHS		1,964,556	2,000,000		4.B FE
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN	D	02/08/2023	DIRECT		1,544,175	1,544,175		5.B Z
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		03/02/2023	BANK OF AMERICA/MERRILL LYNCH		980,361	1,000,000		4.B FE
78638J-AK-0	SAFE FLEET HOLDINGS LLC ITL		02/03/2023	MITSUBISHI UFJ SECURITIES (USA)		741,269	760,294		4.C FE
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		01/12/2023	UNION BANK OF SWITZERLAND		4,857,133	4,900,000		4.C FE
87294#-AA-6	TDBBS LLC TERM LOAN		02/01/2023	Various		(71,877)			5.A Z
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		02/06/2023	EXCHANGE		698,534	700,000		5.B
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		02/16/2023	Various		(43,725)			4.B FE
00215N-AK-6	VM CONSOLIDATED INC TLB		02/22/2023	BANK OF AMERICA/MERRILL LYNCH		991,192	1,000,000		3.C FE
25471Y-AL-6	ZOOMINFO LLC 2023 EXTENDED TL		02/28/2023	EXCHANGE		7,302,627	7,298,051		3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						73,247,337	75,614,577		XXX
2509999997. Total - Bonds - Part 3						7,181,039,077	7,075,357,516	19,688,796	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						7,181,039,077	7,075,357,516	19,688,796	XXX
BAS1FZ-RS-1	GAVEL POOLING SARL PREFERRED STK	B	02/10/2023	DIRECT		2,273,194	2,200,000.00		6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,273,194	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						2,273,194	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,273,194	XXX		XXX
88579Y-10-1	3M COMPANY		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	238.000	25,351			
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		02/01/2023	Various	9,376.000	121,512			
009066-10-1	AIRBNB INC CLASS A		03/31/2023	MORGAN STANLEY	95.000	11,818			
00971T-10-1	AKAMAI TECHNOLOGIES		03/31/2023	MORGAN STANLEY	178.000	13,937			
013872-10-6	ALCOA CORP		01/19/2023	MORGAN STANLEY	230.000	11,390			
015271-10-9	ALEXANDRIA REAL ESTATE		03/31/2023	Various	6,559.000	811,437			
SB51BM-R7-5	ALGONQUIN POWER & UTILITIES CO	B	01/04/2023	MORGAN STANLEY	9,473.000	64,780			
016255-10-1	ALIGN TECHNOLOGY INC		01/04/2023	MORGAN STANLEY	948.000	212,949			
02005N-10-0	ALLY FINANCIAL INC		03/31/2023	MORGAN STANLEY	284.000	7,239			
02209S-10-3	ALTRIA GROUP INC.		03/31/2023	MORGAN STANLEY	3,856.000	171,760			
023135-10-6	AMAZON COM INC		03/31/2023	MORGAN STANLEY	20.000	2,066			
023586-50-6	AMERCO NON VOTING SERIES N		01/19/2023	MORGAN STANLEY	753.000	44,186			
032654-10-5	ANALOG DEVICES INC		01/19/2023	MORGAN STANLEY	1,492.000	243,390			
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC		03/31/2023	MORGAN STANLEY	2,192.000	48,951			
03662Q-10-5	ANSYS INC		03/31/2023	Various	99.000	31,841			
S60655-86-7	ANZ NATIONAL BANK	B	01/03/2023	MERGER	46,779.000	725,860			
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		03/31/2023	MORGAN STANLEY	185.000	11,685			
G0450A-10-5	ARCH CAPITAL GROUP		03/31/2023	MORGAN STANLEY	20.000	1,357			
040337-84-2	ARIEL FUND		12/20/2022	DIRECT	12,941.460	829,095			
040413-10-6	ARISTA NETWORKS INC		03/31/2023	Various	375.000	57,636			
042735-10-0	ARROW ELECTRONICS INC		01/19/2023	MORGAN STANLEY	846.000	95,869			
29109X-10-6	ASPEN TECHNOLOGY CORP		01/19/2023	MORGAN STANLEY	274.000	53,093			
G2386T-10-9	ASSURA REIT PLC	B	03/02/2023	JONES TRADING	610,004.000	400,203			
04621X-10-8	ASSURANT I NC		01/19/2023	MORGAN STANLEY	61.000	7,677			
00206R-10-2	AT&T INC		03/31/2023	MORGAN STANLEY	763.000	14,688			
049468-10-1	ATLASSIAN CORP CLASS A		03/31/2023	Various	306.000	52,844			
049560-10-5	ATMOS ENERGY CORP.		01/19/2023	MORGAN STANLEY	235.000	26,329			
053484-10-1	AVALONBAY CMNTYS INC		03/31/2023	Various	13,537.000	2,313,468			
05352A-10-0	AVANTOR INC		03/31/2023	MORGAN STANLEY	504.000	10,655			
05464C-10-1	AXON ENTERPRISE INC		03/31/2023	MORGAN STANLEY	47.000	10,568			
S69855-43-5	AZBIL CORP	B	01/04/2023	MORGAN STANLEY	9,900.000	245,692			
05722G-10-0	BAKER HUGHES CO		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	4,080.000	130,519			
058498-10-6	BALL CORP COM		03/09/2023	Various	2,074.000	116,937			
071813-10-9	BAXTER INTL INC		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	408.000	16,014			
090043-10-0	BILL COM HOLDINGS INC		03/09/2023	Various	896.000	93,855			
090572-20-7	BIO RAD LABORATORIES INC		01/19/2023	MORGAN STANLEY	109.000	49,110			
09073M-10-4	BIO TECHNE CORP		03/31/2023	MORGAN STANLEY	403.000	32,209			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/31/2023	MORGAN STANLEY	46.000	4,473			
09215C-10-5	BLACK KNIGHT INC		03/31/2023	MORGAN STANLEY	100.000	5,756			
09260D-10-7	BLACKSTONE INC		01/19/2023	MORGAN STANLEY	2,355.000	189,625			
099502-10-6	BOOZ ALLEN HAMILTON		03/31/2023	MORGAN STANLEY	216.000	19,983			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
101121-10-1	BOSTON PPTYS INC		03/31/2023	Various	344.000	18,705			
105368-20-3	BRANDYWINE REALTY		03/09/2023	JONES TRADING	73,776.000	412,002			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		03/16/2023	Various	45,897.000	1,016,183			
SBMXWR-83-2	BROOKFIELD RENEWABLE SUBORDINATE V		01/04/2023	MORGAN STANLEY	6,911.000	198,780			
115637-20-9	BROWN FORM AN CORP CLASS B		03/31/2023	MORGAN STANLEY	118.000	7,584			
G16962-10-5	BUNGE LTD		03/31/2023	MORGAN STANLEY	310.000	30,369			
127387-10-8	CADENCE DESIGN SYSTEMS INC		03/31/2023	MORGAN STANLEY	7.000	1,471			
12769G-10-0	CAESARS ENTERTAINMENT INC		03/31/2023	Various	1,030.000	54,122			
13100M-50-9	CALIX INC		01/11/2023	UNION BANK OF SWITZERLAND	1,012.000	60,315			
14040H-10-5	CAPITAL ONE FINL CORP		01/19/2023	MORGAN STANLEY	3,581.000	350,616			
14149Y-10-8	CARDINAL HEALTH INC		03/31/2023	MORGAN STANLEY	78.000	5,889			
142339-10-0	CARLISLE CORP.		03/31/2023	MORGAN STANLEY	871.000	203,650			
143130-10-2	CARMAX INC		01/04/2023	MORGAN STANLEY	5,153.000	335,563			
148806-10-2	CATALENT INC		01/19/2023	MORGAN STANLEY	3,100.000	152,799			
E2R41M-10-4	CELLNEX TELECOM SA	B	02/17/2023	Various	29,694.000	1,174,272			
125269-10-0	CF INDUSTRIES HOLDINGS		03/31/2023	MORGAN STANLEY	3,168.000	268,039			
159864-10-7	CHARLES RIVER LAB		03/31/2023	MORGAN STANLEY	124.000	25,026			
16679L-10-9	CHEWY INC CLASS A		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	346.000	16,233			
H1467J-10-4	CHUBB LTD		03/31/2023	MORGAN STANLEY	1,351.000	295,555			
171340-10-2	CHURCH & DWIGHT CO.		03/31/2023	Various	241.000	20,991			
G21810-10-9	CLARIVATE PLC	D	03/31/2023	Various	76,898.000	723,101			
185899-10-1	CLEVELAND CLIFFS INC		03/31/2023	Various	2,285.000	47,776			
18915M-10-7	CLOUDFLARE INC CLASS A		03/31/2023	MORGAN STANLEY	133.000	6,589			
192422-10-3	COGNEX CORP		03/31/2023	MORGAN STANLEY	43.000	2,131			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	175.000	10,674			
19260Q-10-7	COINBASE GLOBAL INC CLASS A		03/31/2023	MORGAN STANLEY	2,249.000	112,271			
194162-10-3	COLGATE PALMOLIVE CO		03/31/2023	Various	3,107.000	232,335			
209115-10-4	CONSOLIDATED EDISON INC		03/31/2023	MORGAN STANLEY	1.000	96			
216648-40-2	COOPER COMPANIES INC		01/19/2023	MORGAN STANLEY	331.000	113,331			
217204-10-6	COPART INC		01/19/2023	MORGAN STANLEY	1,875.000	115,331			
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/09/2023	JONES TRADING	29,065.000	722,573			
22160N-10-9	COSTAR GROUP INC		03/31/2023	MORGAN STANLEY	163.000	11,223			
222795-50-2	COUSINS PROPERTIES REIT INC		02/16/2023	JONES TRADING	12,024.000	317,902			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		03/31/2023	MORGAN STANLEY	2,161.000	218,395			
229663-10-9	CUBESMART		01/10/2023	Various	745.000	29,849			
229899-10-9	CULLEN FROST BANKERS, INC.		01/05/2023	RBC DOMINION SECURITIES	45.000	5,884			
126650-10-0	CVS HEALTH CORPORATION		03/31/2023	MORGAN STANLEY	32.000	2,378			
M2682V-10-8	CYBER ARK SOFTWARE LTD		01/04/2023	MORGAN STANLEY	2,725.000	352,283			
237266-10-1	DARLING INTERNATIONAL INC		03/31/2023	MORGAN STANLEY	1,569.000	99,988			
23804L-10-3	DATADOG INC CLASS A		03/09/2023	Various	1,226.000	82,829			
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		01/06/2023	RBC DOMINION SECURITIES	437.000	4,539			
J12075-10-7	DENSO CORP	B	01/04/2023	MORGAN STANLEY	3,500.000	172,517			
253868-10-3	DIGITAL REALTY TRUST INC		03/31/2023	Various	48,339.000	4,862,647			
25470M-10-9	DISH NETWORK CORP		03/31/2023	MORGAN STANLEY	21,336.000	309,008			
254687-10-6	DISNEY WALT CO		03/31/2023	Various	219.000	21,533			
25746U-10-9	DOMINION ENERGY INC		03/09/2023	Various	5,212.000	318,438			
25754A-20-1	DOMINIOS PIZZA INC		03/31/2023	MORGAN STANLEY	495.000	170,444			
25809K-10-5	DOORDASH INC CLASS A		03/31/2023	MORGAN STANLEY	7,751.000	380,266			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		01/06/2023	BANK OF AMERICA/MERRILL LYNCH	597.000	16,288			
23345M-10-7	DT MIDSTREAM INC		01/18/2023	Various	2,366.000	128,056			
26441C-20-4	DUKE ENERGY HLDG CORP		01/19/2023	MORGAN STANLEY	2,511.000	257,146			
268150-10-9	DYNATRACE INC		01/19/2023	MORGAN STANLEY	289.000	10,410			
281020-10-7	EDISON INTL		03/31/2023	MORGAN STANLEY	59.000	4,165			
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/09/2023	Various	5,272.000	66,713			
29355A-10-7	ENPHASE ENERGY INC		03/31/2023	MORGAN STANLEY	11.000	2,313			
29362U-10-4	ENTEGRIS INC		03/31/2023	Various	3,181.000	241,686			
29414B-10-4	EPAM SYSTEMS INC		03/31/2023	MORGAN STANLEY	11.000	3,289			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		03/31/2023	Various	8,344.000	477,437			
W26049-11-9	ERICSSON NAMN-AKTIER B	B	01/04/2023	MORGAN STANLEY	16,324.000	98,654			
29670G-10-2	ESSENTIAL UTILITIES INC		03/31/2023	MORGAN STANLEY	161.000	7,028			
297178-10-5	ESSEX PROPERTY		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	27.000	6,171			
29786A-10-6	ETSY INC		03/31/2023	MORGAN STANLEY	23.000	2,561			
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	02/17/2023	JONES TRADING	9,512.000	236,836			
G3223R-10-8	EVEREST RE GROUP LTD		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	3.000	1,115			
30034W-10-6	EVERGY INC		01/19/2023	MORGAN STANLEY	931.000	55,162			
30063P-10-5	EXACT SCIENCES CORP		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	2,003.000	136,196			
30212P-30-3	EXPEDIA IN C DEL COM		03/31/2023	MORGAN STANLEY	1,358.000	124,054			
30225T-10-2	EXTRA SPACE STORAGE INC		03/22/2023	Various	4,549.000	707,508			
W7888D-19-9	FABEGE	B	01/04/2023	JONES TRADING	28,545.000	255,719			
311900-10-4	FASTENAL CO		01/19/2023	MORGAN STANLEY	2,757.000	129,028			
W2951M-12-7	FASTIGHETS BALDER CLASS B	B	01/04/2023	Various	75,416.000	382,270			
G3421J-10-6	FERGUSON PLC		03/31/2023	MORGAN STANLEY	3,619.000	489,274			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	114.000	6,898			
31846B-10-8	FIRST ADVANTAGE CORP		01/19/2023	NATIONAL BANK OF CANADA	433.000	5,326			
31946M-10-3	FIRST CITIZENS BCSH CL A		03/31/2023	MORGAN STANLEY	14.000	13,623			
320517-10-5	FIRST HORIZON CORP		03/31/2023	MORGAN STANLEY	1,186.000	25,138			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/16/2023	Various	49,287.000	2,642,996			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		01/18/2023	NATIONAL BANK OF CANADA	159.000	6,044			
336433-10-7	FIRST SOLAR		03/31/2023	Various	1,642.000	251,798			
34959E-10-9	FORTINET INC		03/31/2023	Various	3,088.000	155,416			
358039-10-5	FRESHPET INC		01/06/2023	Various	1,223.000	63,503			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		03/22/2023	JONES TRADING	11,648.000	582,377			
H2906T-10-9	GARMIN LTD		01/19/2023	MORGAN STANLEY	804.000	76,653			
36266G-10-7	GE HEALTHCARE TECHNOLOGIES WHEN IS		01/06/2023	DISTRIBUTION	13,935.670	5,669			
368736-10-4	GENERAC HOLDINGS INC		01/19/2023	Various	1,344.000	138,052			
369604-30-1	GENERAL ELECTRIC		03/31/2023	MORGAN STANLEY	45.000	4,302			
37940X-10-2	GLOBAL PAYMENTS INC.		03/31/2023	Various	6,879.000	712,680			
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	01/04/2023	MORGAN STANLEY	15,140.000	181,426			
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	02/03/2023	JONES TRADING	14,377.000	166,691			
418056-10-7	HASBRO INC COM		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	328.000	17,044			
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		03/22/2023	Various	143,214.000	2,766,761			
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/31/2023	Various	14,952.000	403,156			
426281-10-1	HENRY JACK & ASSOCIATES		03/31/2023	MORGAN STANLEY	61.000	9,194			
431284-10-8	HIGHWOODS PROPERTIES		02/16/2023	JONES TRADING	9,429.000	279,370			
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		03/31/2023	MORGAN STANLEY	4,026.000	543,990			
440452-10-0	HORMEL FOODS CORP		03/31/2023	MORGAN STANLEY	587.000	23,410			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44107P-10-4	HOST HOTELS & RESORTS INC		03/16/2023	Various	79,894.000	1,287,283			
443510-60-7	HUBBELL INC		01/19/2023	MORGAN STANLEY	272.000	60,806			
443573-10-0	HUBSPOT INC		03/31/2023	MORGAN STANLEY	67.000	24,751			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		01/19/2023	MORGAN STANLEY	168.000	36,575			
45168D-10-4	IDEXX LABS CORP		03/31/2023	MORGAN STANLEY	1,505.000	638,994			
45337C-10-2	INCYTE CORPORATION		03/31/2023	MORGAN STANLEY	2,899.000	239,929			
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	01/04/2023	JONES TRADING	38,108.000	382,523			
458140-10-0	INTEL CORP		03/31/2023	Various	2,345.000	65,720			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/31/2023	MORGAN STANLEY	47.000	6,161			
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		03/31/2023	Various	490.000	43,123			
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	01/17/2023	STOCK DIV.	2,481.850	49,761			
46187W-10-7	INVITATION HOMES INC		03/02/2023	Various	30,156.000	935,001			
46284V-10-1	IRON MOUNTAIN INC		01/19/2023	MORGAN STANLEY	1,669.000	85,286			
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		03/01/2023	CITADEL SECURITIES LLC	17,697.000	408,270			
46434G-82-2	ISHARES MSCI JAPAN ETF		03/01/2023	BANK OF AMERICA/MERRILL LYNCH	19,457.000	1,089,397			
464287-52-3	ISHARES SEMICONDUCTOR ETF		01/03/2023	BANK OF AMERICA/MERRILL LYNCH	349.000	119,816			
G50871-10-5	JAZZ PHARMACEUTICALS PLC		01/19/2023	MORGAN STANLEY	372.000	58,077			
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I		12/30/2022	DIRECT	22,463.260	381,426			
49271V-10-0	KEURIG DR PEPPER INC		03/31/2023	MORGAN STANLEY	11.000	388			
49427F-10-8	KILROY REALTY CORPORATION		02/07/2023	BANK OF AMERICA/MERRILL LYNCH	24,369.000	966,967			
494368-10-3	KIMBERLY-CLARK CORP		03/31/2023	Various	336.000	41,518			
W5139V-64-6	KINNEVIK CLASS B	B	01/04/2023	MORGAN STANLEY	1,897.000	27,416			
49714P-10-8	KINSALE CAPITAL GROUP INC		01/05/2023	RBC DOMINION SECURITIES	23.000	5,880			
S7582S-56-2	KLEPIERRE REIT SA	B	02/17/2023	JONES TRADING	22,663.000	566,650			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		01/04/2023	MORGAN STANLEY	2,066.000	112,287			
S64963-24-2	KOITO MANUFACTURING LTD	B	01/04/2023	MORGAN STANLEY	17,300.000	264,617			
502431-10-9	L3HARRIS TECHNOLOGIES INC		03/31/2023	MORGAN STANLEY	1,418.000	271,625			
512807-10-8	LAM RESEARCH CORP.		01/19/2023	MORGAN STANLEY	285.000	129,359			
517834-10-7	LAS VEGAS SANDS CORP		03/31/2023	MORGAN STANLEY	4,630.000	251,899			
525327-10-2	LEIDOS HOLDINGS INC		03/31/2023	MORGAN STANLEY	67.000	6,168			
52661A-10-8	LEONARDO DRS INC		01/03/2023	BANK OF AMERICA/MERRILL LYNCH	2,000.000	24,109			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		03/09/2023	Various	1,606.000	129,085			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	03/09/2023	BANK OF AMERICA/MERRILL LYNCH	4,692.000	88,409			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	01/04/2023	MORGAN STANLEY	12,422.000	260,241			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/31/2023	MORGAN STANLEY	95.000	2,669			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/31/2023	MORGAN STANLEY	264.000	7,389			
G54950-10-3	LINDE PLC	D	03/01/2023	MERGER	870.000	304,544			
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	01/04/2023	MORGAN STANLEY	1,375.000	118,440			
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	03/02/2023	JONES TRADING	113,772.000	254,066			
50212V-10-0	LPL FINANCIAL HOLDINGS INC		03/31/2023	MORGAN STANLEY	739.000	162,526			
549498-10-3	LUCID GROUP INC		01/04/2023	MORGAN STANLEY	26,943.000	174,591			
550241-10-3	LUMEN TECHNOLOGIES INC		01/04/2023	MORGAN STANLEY	56,908.000	309,580			
55261F-10-4	M & T BANK CORP		03/09/2023	Various	1,695.000	260,054			
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		01/11/2023	BANK OF AMERICA/MERRILL LYNCH	117.000	7,349			
57060D-10-8	MARKETAXESS HOLDINGS INC		03/31/2023	MORGAN STANLEY	103.000	34,849			
571903-20-2	MARRIOTT I NTL INC NEW CL A		01/19/2023	MORGAN STANLEY	2,540.000	409,016			
573874-10-4	MARVELL TECHNOLOGY INC		03/31/2023	MORGAN STANLEY	17,332.000	649,395			
57667L-10-7	MATCH GROUP INC		03/09/2023	Various	18,740.000	828,635			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
579780-20-6	MCCORMICK & CO.		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	369.000	26,883			
58463J-30-4	MEDICAL PPTYS TRUST INC		03/09/2023	Various	17,391.000	207,416			
G5960L-10-3	MEDTRONIC PLC		03/31/2023	Various	104.000	8,223			
58733R-10-2	MERCADOLIBRE INC	C	03/31/2023	MORGAN STANLEY	4.000	5,272			
SB0LMF-87-0	MERCIALYS REIT SA	B	02/17/2023	JONES TRADING	28,954.000	321,831			
595112-10-3	MICRON TEC HNOLOGY INC COM		01/19/2023	MORGAN STANLEY	2,931.000	165,191			
S66424-06-0	MINEBEA MITSUMI INC	B	01/04/2023	MORGAN STANLEY	6,700.000	99,766			
608190-10-4	MOHAWK INDUSTRIES INC		01/19/2023	MORGAN STANLEY	84.000	9,355			
609839-10-5	MONOLITHIC POWER SYSTEMS		03/31/2023	Various	794.000	309,347			
61945C-10-3	MOSAIC COMPANY		03/31/2023	MORGAN STANLEY	4,673.000	218,037			
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		02/17/2023	Various	72,913.000	3,063,046			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		03/31/2023	MORGAN STANLEY	1.000	101			
651229-10-6	NEWELL RUBBERMAID INC		03/31/2023	MORGAN STANLEY	344.000	4,279			
65249B-10-9	NEWS CORP CLASS A		03/31/2023	Various	627.000	10,499			
J52968-10-4	NIDEC CORPORATION JPY50	B	01/04/2023	MORGAN STANLEY	2,300.000	117,731			
S66405-41-6	NIPPON SANSO HOLDINGS CORP	B	01/04/2023	MORGAN STANLEY	4,700.000	68,835			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	01/04/2023	MORGAN STANLEY	46,400.000	146,345			
668771-10-8	NortonLife Lock Inc		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	263.000	4,717			
G6674U-10-8	NOVOCURE LTD		03/31/2023	Various	4.000	277			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	03/09/2023	BANK OF AMERICA/MERRILL LYNCH	8.000	1,445			
S66561-06-9	ODAKYU ELECTRIC RAILWAY LTD	B	01/04/2023	MORGAN STANLEY	13,100.000	166,912			
679295-10-5	OKTA INC CLASS A		03/31/2023	Various	3,152.000	221,504			
68213N-10-9	OMNICELL INC		01/03/2023	UNION BANK OF SWITZERLAND	510.000	25,995			
J61374-12-0	OMRON CORP	B	01/04/2023	MORGAN STANLEY	1,600.000	78,155			
S62670-58-3	OTSUKA CORP	B	01/04/2023	MORGAN STANLEY	300.000	9,372			
690742-10-1	OWENS CORNING INC		01/19/2023	MORGAN STANLEY	260.000	22,539			
693718-10-8	PACCAR INC		02/10/2023	STOCK DIV.	2,541.000	185,468			
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		03/31/2023	Various	11,642.000	95,604			
697435-10-5	PALO ALTO NETWORKS INC		01/19/2023	MORGAN STANLEY	960.000	135,082			
J41121-10-4	PANASONIC CORP	B	01/04/2023	MORGAN STANLEY	13,300.000	111,024			
704326-10-7	PAYCHEX INC		03/31/2023	MORGAN STANLEY	286.000	32,773			
70432V-10-2	PAYCOM SOFTWARE INC		03/31/2023	MORGAN STANLEY	7.000	2,128			
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	02/27/2023	DIRECT	1,169,827.010	10,208,529			
70438V-10-6	PAYLOCITY HOLDING CORP		03/31/2023	MORGAN STANLEY	340.000	66,672			
G7S00T-10-4	PENTAIR PLC		01/04/2023	MORGAN STANLEY	5,041.000	235,415			
L7579L-10-6	PERIMETER SOLUTIONS SA		01/05/2023	Various	635.000	5,734			
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		03/31/2023	DIRECT	16,603.390	157,139			
73278L-10-5	POOL CORP		03/31/2023	MORGAN STANLEY	295.000	90,529			
693506-10-7	PPG INDUSTRIES INC		03/31/2023	MORGAN STANLEY	106.000	14,159			
74460D-10-9	PUBLIC STORAGE		03/22/2023	JONES TRADING	5,782.000	1,679,908			
74736K-10-1	QORVO INC		01/19/2023	MORGAN STANLEY	1,166.000	115,189			
747525-10-3	QUALCOMM INC		01/19/2023	MORGAN STANLEY	594.000	69,843			
74762E-10-2	QUANTA SERVICES		01/19/2023	MORGAN STANLEY	915.000	131,293			
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/19/2023	MORGAN STANLEY	196.000	22,038			
Q80528-13-8	REECE LTD	B	01/04/2023	MORGAN STANLEY	11,035.000	105,594			
758849-10-3	REGENCY CENTERS CORPORATION		03/01/2023	JONES TRADING	4,629.000	290,537			
759916-10-9	REPLIGEN CORP		03/31/2023	Various	994.000	172,404			
761152-10-7	RESMED INC.		01/19/2023	MORGAN STANLEY	117.000	26,828			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		03/09/2023	Various	10,532.000	197,057			
77543R-10-2	ROKU INC CLASS A		01/04/2023	MORGAN STANLEY	5,876.000	248,849			
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		01/19/2023	MORGAN STANLEY	6,004.000	229,233			
749685-10-3	RPM INTERNATIONAL INC		01/19/2023	MORGAN STANLEY	758.000	63,422			
74982T-10-3	RXO INC		01/11/2023	Various	16,300.000	271,604			
78573L-10-6	SABRA HEALTHCARE REIT INC		02/07/2023	BANK OF AMERICA/MERRILL LYNCH	25,908.000	347,773			
78645L-10-0	SAFEHOLD INC		02/17/2023	JONES TRADING	25,760.000	829,779			
78646V-10-7	SAFEHOLD INC		03/31/2023	MERGER	31,356.000	920,926			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		02/03/2023	JONES TRADING	1,804.000	540,779			
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	02/01/2023	Various	3,725.000	252,765			
G80277-14-1	SEGRO REIT PLC	B	02/03/2023	Various	62,524.000	612,216			
81768T-10-8	SERVISFIRST BANCSHARES INC		01/05/2023	RBC DOMINION SECURITIES	91.000	6,058			
82669G-10-4	SIGNATURE BK NEW YORK NY		03/09/2023	Various	965.000	122,909			
828806-10-9	SIMON PPTY GROUP INC		03/22/2023	JONES TRADING	5,623.000	606,354			
83304A-10-6	SNAP INC CLASS A		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	21,047.000	218,444			
833445-10-9	SNOWFLAKE CLASS A		03/31/2023	MORGAN STANLEY	17.000	2,623			
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		03/31/2023	Various	3.000	938			
844741-10-8	SOUTHWEST AIRLINES CO		01/19/2023	MORGAN STANLEY	722.000	26,317			
848637-10-4	SPLUNK INC		03/31/2023	MORGAN STANLEY	652.000	57,857			
858119-10-0	STEEL DYNAMICS INC		03/31/2023	MORGAN STANLEY	578.000	62,174			
85914M-10-7	STEPSTONE GROUP INC CLASS A		01/05/2023	NATIONAL BANK OF CANADA	227.000	5,824			
G8473T-10-0	STERIS		03/09/2023	Various	843.000	165,307			
J77841-11-2	SUMITOMO REALTY & JPY50	B	01/04/2023	MORGAN STANLEY	3,000.000	69,863			
866674-10-4	SUN COMMUNITIES		03/09/2023	JONES TRADING	9,322.000	1,304,879			
78486Q-10-1	SVB FINANCIAL GROUP		01/04/2023	MORGAN STANLEY	329.000	78,980			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		03/31/2023	Various	2,144.000	220,628			
875465-10-6	TANGER FACTORY OUTLETS		03/22/2023	Various	56,532.000	1,036,983			
H84989-10-4	TE CONNECTIVITY LTD		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	14.000	1,797			
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	01/04/2023	MORGAN STANLEY	308.000	2,596			
R21882-10-6	TELENOR	B	01/04/2023	MORGAN STANLEY	19,562.000	185,873			
880770-10-2	TERADYNE I NC COM		01/19/2023	MORGAN STANLEY	213.000	19,990			
88160R-10-1	TESLA INC		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	131.000	23,097			
88262P-10-2	TEXAS PACIFIC LAND TRUST		01/19/2023	MORGAN STANLEY	70.000	146,353			
888787-10-8	TOAST INC CLASS A		01/04/2023	MORGAN STANLEY	7,510.000	138,334			
89400J-10-7	TRANSUNION ORD		03/31/2023	MORGAN STANLEY	7,752.000	479,465			
90138F-10-2	TWILIO INC CLASS A		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	328.000	22,832			
902252-10-5	TYLER TECHNOLOGIES		03/31/2023	MORGAN STANLEY	49.000	17,377			
902681-10-5	U G I CORP.		03/31/2023	MORGAN STANLEY	2,824.000	108,317			
91332U-10-1	UNITY SOFTWARE INC		02/01/2023	Various	1,898.000	59,513			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/31/2023	MORGAN STANLEY	17.000	2,161			
902973-30-4	US BANCORP		03/31/2023	MORGAN STANLEY	2,267.000	81,725			
922475-10-8	VEEVA SYSTEMS INC CLASS A		03/31/2023	Various	599.000	97,267			
92343E-10-2	VERISIGN INC.		01/19/2023	MORGAN STANLEY	211.000	44,656			
92343V-10-4	VERIZON COMMUNICATIONS		03/31/2023	Various	1,193.000	45,285			
918204-10-8	VF CORP		03/09/2023	Various	19,192.000	567,760			
B9738D-10-9	VGP NV	B	01/04/2023	JONES TRADING	2,834.000	257,029			
92556V-10-6	VIATRIS INC		03/09/2023	Various	577.000	6,496			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	01/04/2023	MORGAN STANLEY	305,097.000	321,674			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
931427-10-8	WALGREENS BOOTS ALLIANCE		03/09/2023	Various	7,389.000	260,280			
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	02/03/2023	JONES TRADING	2,531.000	83,085			
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		03/31/2023	MORGAN STANLEY	6,153.000	77,299			
939653-10-1	WASHINGTON REAL ESTATE		03/02/2023	JONES TRADING	71,790.000	1,344,516			
94106B-10-1	WASTE CONNECTIONS INC		03/31/2023	Various	67.000	9,146			
947890-10-9	WEBSTER FINANCIAL CORP		03/31/2023	MORGAN STANLEY	91.000	3,587			
95040Q-10-4	WELLTOWER INC		03/16/2023	BANK OF AMERICA/MERRILL LYNCH	9,565.000	703,234			
955306-10-5	WEST PHARMACEUTICAL SERVICES		03/31/2023	Various	965.000	252,765			
958102-10-5	WESTERN DIGITAL CORP.		03/31/2023	Various	13,827.000	470,436			
977852-10-2	WOLFSPEED INC		03/09/2023	Various	2,337.000	178,170			
J96612-11-4	YAMATO HOLDINGS CO LTD	B	01/04/2023	MORGAN STANLEY	9,100.000	144,481			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		01/19/2023	MORGAN STANLEY	100.000	28,772			
98954M-20-0	ZILLOW GROUP INC CLASS C		03/09/2023	BANK OF AMERICA/MERRILL LYNCH	946.000	41,880			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		03/09/2023	Various	1,056.000	70,781			
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		03/31/2023	Various	197.000	4,794			
98980G-10-2	ZSCALER INC		03/09/2023	Various	604.000	66,772			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						81,072,614	XXX		XXX
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		02/17/2023	DIRECT	2,791.000	25,332			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		02/17/2023	DIRECT	1,771.000	21,068			
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	02/13/2023	DIRECT	2,998.640	3,256,670			
BAS1EC-5L-2	GAVEL POOLING S.A.R.L.	B	02/10/2023	DIRECT	2,119,945.000	699,967			
BAS1H2-MD-0	GENERATE CAPITAL PBC		03/10/2023	DIRECT	536,168.000	25,199,896			
BAS1HU-Z5-1	GENERATE CAPITAL PBC WARRANTS		03/10/2023	DIRECT	23,828.000				
362393-30-8	GTT COMMUNICATIONS INC		12/30/2022	EXCHNG_TDR	12,427.000	74,562			
BAS19K-J4-3	KP I WENGEN SARL	B	01/24/2023	DIRECT	847,810.000	1,051,956			
BAS1HN-FA-8	MARBLE HOLDCO LIMITED	B	02/15/2023	DIRECT	7,607,128.000	9,608,400			
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON	D	02/08/2023	DIRECT	514,725.000	514,725			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						40,452,576	XXX		XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		12/08/2022	DIRECT	8,790.840	129,313			
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	03/15/2023	STOCK DIV.	17,453.270	302,783			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	03/15/2023	STOCK DIV.	84,822.640	1,077,027			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	38,217.000	1,958,982			
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,250,000.000	92,040,250			
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	02/02/2023	Various	1,043,173.000	70,427,956			
464287-79-6	ISHARES US ENERGY ETF		03/01/2023	CITADEL SECURITIES LLC	47,643.000	2,149,709			
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		02/02/2023	Various	23,996.000	1,932,719			
78462F-10-3	SPDR S&P 500 ETF TRUST		02/13/2023	Various	1,428,615.000	555,858,454			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						725,877,194	XXX		XXX
5989999997. Total - Common Stocks - Part 3						847,402,384	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						847,402,384	XXX		XXX
5999999999. Total - Preferred and Common Stocks						849,675,578	XXX		XXX
6009999999 - Totals						8,030,714,655	XXX	19,688,796	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36297F-06-2	GOVT NATL MTG ASSOC I #710677		03/01/2023	SCHEDULED REDEMPTION		4,874	4,874	5,184	4,950		(76)		(76)		4,874				42	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2023	SCHEDULED REDEMPTION		5,415	5,415	5,810	5,593		(178)		(178)		5,415				60	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2023	SCHEDULED REDEMPTION		864	864	918	885		(21)		(21)		864				8	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2023	SCHEDULED REDEMPTION		2,961	2,961	3,149	3,036		(75)		(75)		2,961				26	01/20/2026	1.A
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2023	SCHEDULED REDEMPTION		120,355	120,355	120,355	120,355						120,355				823	08/01/2023	1.A
912828-YL-8	TREASURY (CPI) NOTE		02/10/2023	Various		30,121,891	26,808,100	30,012,820	30,300,823	(179,346)	50,596		(128,750)		30,172,073		(50,182)	(50,182)	12,593	10/15/2024	1.A
91282C-EJ-6	TREASURY (CPI) NOTE		03/02/2023	Various		38,026,546	38,660,500	37,693,600	38,073,700	(235,442)	94,245		(141,197)		37,932,503		94,043	94,043	18,700	04/15/2027	1.A FE
912810-TG-3	TREASURY BOND		02/15/2023	CITADEL SECURITIES LLC		829,922	1,000,000	917,773	918,655		210		210		918,865		(88,943)	(88,943)	7,386	05/15/2052	1.A
912810-TL-2	TREASURY BOND		02/14/2023	Various		48,288,086	46,000,000	49,778,906			(1,713)		(1,713)		49,777,193		(1,489,107)	(1,489,107)	445,525	11/15/2052	1.A
912828-2D-1	TREASURY NOTE		03/31/2023	DEUTSCHE BANK AG		5,238,035	5,309,800	5,500,621	5,352,733		(16,422)		(16,422)		5,336,311		(98,276)	(98,276)	43,250	08/31/2023	1.A
912828-3U-2	TREASURY NOTE		01/31/2023	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		181											181	181		01/31/2023	1.
912828-5D-8	TREASURY NOTE		03/31/2023	NOMURA SECURITIES INTERNATIONAL INC		2,875,305	2,900,000	3,113,769	2,952,796		(17,912)		(17,912)		2,934,884		(59,580)	(59,580)	42,371	09/30/2023	1.A
912828-5P-1	TREASURY NOTE		03/31/2023	DEUTSCHE BANK AG		5,713,226	5,781,200	5,786,620	5,782,248		(288)		(288)		5,781,960		(68,734)	(68,734)	56,621	11/30/2023	1.A
912828-6G-0	TREASURY NOTE		03/31/2023	BNP CAPITAL MARKETS		2,088,111	2,132,000	2,118,425	2,128,698		711		711		2,129,408		(41,298)	(41,298)	29,996	02/29/2024	1.A
912828-B6-6	TREASURY NOTE		03/15/2023	Various		20,731,582	21,029,900	21,505,069	21,163,242		(24,123)		(24,123)		21,139,119		(407,537)	(407,537)	335,491	02/15/2024	1.A
912828-T2-6	TREASURY NOTE		03/31/2023	DEUTSCHE BANK AG		4,569,048	4,643,600	4,814,651	4,685,813		(14,321)		(14,321)		4,671,492		(102,444)	(102,444)	32,448	09/30/2023	1.A
912828-V8-0	TREASURY NOTE		03/15/2023	BNP CAPITAL MARKETS		19,707,970	20,059,800	19,841,180	19,909,349		27,923		27,923		19,937,272		(229,302)	(229,302)	280,532	01/31/2024	1.A
912828-W4-8	TREASURY NOTE		03/31/2023	CITADEL SECURITIES LLC		19,768,805	20,229,500	19,916,575	20,014,693		46,113		46,113		20,060,806		(292,002)	(292,002)	254,655	02/29/2024	1.A
912828-W7-1	TREASURY NOTE		03/31/2023	BANK MONTREAL / NESBITT BURNS		19,729,757	20,215,400	19,927,173	20,008,794		41,231		41,231		20,050,026		(320,269)	(320,269)	218,310	03/31/2024	1.A
912828-ZY-9	TREASURY NOTE		03/15/2023	HSBC SECURITIES, INC.		15,086,427	15,318,600	14,948,799	15,137,330		68,565		68,565		15,205,895		(119,468)	(119,468)	12,748	07/15/2023	1.A
91282C-BA-8	TREASURY NOTE		03/15/2023	BNP CAPITAL MARKETS		7,563,700	7,803,600	7,742,025	7,775,762		5,929		5,929		7,781,691		(217,991)	(217,991)	2,439	12/15/2023	1.A
91282C-BM-2	TREASURY NOTE		03/15/2023	Various		24,066,367	25,000,000	23,979,492	24,315,428		121,953		121,953		24,437,381		(371,013)	(371,013)	18,128	02/15/2024	1.A
91282C-CC-3	TREASURY NOTE		03/15/2023	JPMORGAN CHASE & CO.		19,108,203	20,000,000	18,989,844	19,262,637		108,213		108,213		19,370,850		(262,647)	(262,647)	16,713	05/15/2024	1.A
91282C-CK-5	TREASURY NOTE		02/28/2023	RBS SECURITIES INC		15,045,443	15,287,900	14,934,965	15,121,762		54,457		54,457		15,176,218		(130,775)	(130,775)	12,722	06/30/2023	1.A
91282C-CL-3	TREASURY NOTE		03/15/2023	Various		19,038,672	20,000,000	19,038,281	19,291,822		92,386		92,386		19,384,208		(345,536)	(345,536)	49,931	07/15/2024	1.A
91282C-CN-9	TREASURY NOTE		03/15/2023	BNP CAPITAL MARKETS		9,833,203	10,000,000	9,740,625	9,867,237		46,215		46,215		9,913,452		(80,249)	(80,249)	7,769	07/31/2023	1.A
91282C-CT-6	TREASURY NOTE		03/15/2023	Various		37,946,705	39,985,000	38,068,898	38,547,057		175,408		175,408		38,722,466		(775,760)	(775,760)	86,984	08/15/2024	1.A
91282C-DA-6	TREASURY NOTE		02/28/2023	CITADEL SECURITIES LLC		21,166,442	21,771,100	21,700,958	21,743,611		5,976		5,976		21,749,588		(583,146)	(583,146)	22,728	09/30/2023	1.A
91282C-DD-0	TREASURY NOTE		03/15/2023	Various		25,082,928	25,723,400	24,977,823	25,278,120		109,013		109,013		25,387,134		(304,206)	(304,206)	36,240	10/31/2023	1.A
91282C-DM-0	TREASURY NOTE		02/28/2023	HSBC SECURITIES, INC.		19,327,344	20,000,000	19,407,813	19,632,795		64,803		64,803		19,697,598		(370,254)	(370,254)	25,000	11/30/2023	1.A
91282C-EG-2	TREASURY NOTE		03/31/2023	Various		56,934,227	58,300,000	56,523,383	56,712,767		245,533		245,533		56,958,300		(24,073)	(24,073)	604,865	03/31/2024	1.A FE
91282C-EX-5	TREASURY NOTE		03/21/2023	Various		96,344,223	98,000,000	97,946,406	97,959,143		5,713		5,713		97,964,856		(1,620,633)	(1,620,633)	2,102,983	06/30/2024	1.A FE
91282C-FF-3	TREASURY NOTE		01/18/2023	DEUTSCHE BANK AG		99,311,133	105,000,000	94,107,031	94,260,123		44,527		44,527		94,304,649		5,006,483	5,006,483	1,231,895	08/15/2032	1.A FE
91282C-FG-1	TREASURY NOTE		02/01/2023	MORGAN STANLEY		49,091,797	50,000,000	49,015,625	49,146,723		43,699		43,699		49,190,422		(98,625)	(98,625)	695,787	08/31/2024	1.A FE
91282C-FJ-5	TREASURY NOTE		01/18/2023	JPMORGAN CHASE & CO.		73,535,156	75,000,000	71,762,695	71,876,171		20,426		20,426		71,896,597		1,638,559	1,638,559	912,897	08/31/2029	1.A FE
91282C-FL-0	TREASURY NOTE		03/27/2023	BANK OF AMERICA/MERRILL LYNCH		50,767,578	50,000,000	49,388,672	49,405,730		18,111		18,111		49,423,841		1,343,737	1,343,737	952,782	09/30/2029	1.A FE
91282C-FN-6	TREASURY NOTE		03/14/2023	RBS SECURITIES INC		24,938,477	25,000,000	25,056,641	25,049,625		(5,507)		(5,507)		25,044,119		(105,642)	(105,642)	484,547	09/30/2024	1.A FE
91282C-FQ-9	TREASURY NOTE		01/19/2023	DEUTSCHE BANK AG		25,061,523	25,000,000	24,917,270	24,923,484		2,115		2,115		24,925,599		135,924	135,924	244,734	10/31/2024	1.A FE
91282C-FV-8	TREASURY NOTE		03/09/2023	Various		79,748,027	77,500,000	82,106,523	1,545,884		(13,806)		(13,806)		82,092,664		(2,344,636)	(2,344,636)	816,511	11/15/2032	1.A FE
91282C-GG-0	TREASURY NOTE		03/10/2023	Various		247,386,719	250,000,000	247,783,203			63,391		63,391		247,846,594		(459,875)	(459,875)	1,025,552	01/31/2025	1.A FE
91282C-GH-8	TREASURY NOTE		03/10/2023	Various		611,131,681	625,464,300	613,275,242			39,611		39,611		613,314,854		(2,183,172)	(2,183,172)	1,206,820	01/31/2028	1.A FE
91282C-GM-7	TREASURY NOTE		03/14/2023	JPMORGAN CHASE & CO.		49,445,313	50,000,000	48,302,734			7,766		7,766		48,310,500		1,134,812	1,134,812	135,359	02/15/2033	1.A FE
91282C-GP-0	TREASURY NOTE		03/10/2023	Various		200,616,656	200,632,700	198,836,841			5,893		5,893		198,842,734		1,773,921	1,773,921	283,503	02/29/2028	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-GQ-8	TREASURY NOTE		03/13/2023	Various		279,142,578	275,000,000	272,763,672			8,002		8,002		272,771,673		6,370,905	6,370,905	402,174	02/28/2030	1.A FE
912828-VS-6	US TREASURY N/B		03/31/2023	BNP CAPITAL MARKETS		2,919,489	2,944,100	3,146,162	2,987,253		(17,480)		(17,480)		2,969,773		(50,284)	(50,284)	46,357	08/15/2023	1.A
912810-TM-0	WI TREASURY BOND		02/14/2023	GOLDMAN, SACHS & CO.		20,223,438	20,000,000	20,029,688	20,029,674		(123)		(123)		20,029,551		193,887	193,887	203,315	11/15/2042	1.A
91282C-BR-1	WI TREASURY NOTE		03/15/2023	MORGAN STANLEY		28,838,672	30,000,000	28,763,672	29,152,818		141,753		141,753		29,294,571		(455,899)	(455,899)	37,704	03/15/2024	1.A
91282C-GR-6	WI TREASURY NOTE		03/23/2023	Various		410,140,625	400,000,000	409,626,953			(62,521)		(62,521)		409,564,432		576,193	576,193	427,310	03/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,836,665,677	2,853,634,969	2,827,944,534	910,449,319	(414,789)	1,585,923		1,171,134		2,832,548,591		4,117,087	4,117,087	13,885,335	XXX	XXX
032879-SW-9	ANCHOR BAY MICH SCH DIST		03/31/2023	UMB BANK		697,809	680,000	832,544	706,513		(5,079)		(5,079)		701,434		(3,625)	(3,625)	14,450	05/01/2024	1.C FE
038699-TQ-7	ARAPAHOE CNTY COLO SCH DIST NO		03/30/2023	UMB BANK		364,312	350,000	408,975	370,050		(2,633)		(2,633)		367,417		(3,105)	(3,105)	5,931	12/01/2024	1.C FE
038699-TR-5	ARAPAHOE CNTY COLO SCH DIST NO		03/08/2023	UMB BANK		179,700	170,000	201,785	184,075		(901)		(901)		183,174		(3,474)	(3,474)	2,338	12/01/2025	1.C FE
054375-TA-8	AVONDALE MICH SCH DIST		03/31/2023	UMB BANK		608,346	600,000	682,398	611,085		(3,408)		(3,408)		607,677		669	669	12,750	11/01/2023	1.B FE
124511-MA-1	BYRON CENTER MICH PUB SCHS		03/29/2023	UMB BANK		110,408	105,000	127,413	112,045		(738)		(738)		111,306		(899)	(899)	2,188	05/01/2025	1.C FE
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS		03/30/2023	UMB BANK		706,042	670,000	793,133	710,776		(3,333)		(3,333)		707,442		(1,400)	(1,400)	21,242	08/01/2025	1.C FE
20772K-RB-7	CONNECTICUT (STATE OF)		03/30/2023	UMB BANK		362,157	300,000	346,932	344,811		(1,047)		(1,047)		343,764		18,393	18,393	4,500	06/15/2033	1.D FE
20772K-RT-8	CONNECTICUT (STATE OF)		03/29/2023	BANK OF AMERICA/MERRILL LYNCH		1,136,190	1,000,000	1,134,110	1,123,638		(5,027)		(5,027)		1,118,611		17,579	17,579	27,222	09/15/2028	1.D FE
20772K-BP-3	CONNECTICUT ST		03/29/2023	BANK OF AMERICA/MERRILL LYNCH		1,836,800	1,750,000	1,985,760	1,841,098		(9,667)		(9,667)		1,831,430		5,370	5,370	40,347	04/15/2025	1.D FE
216876-LG-5	COOPERSVILLE AREA MICH PUB SCH		03/28/2023	UMB BANK		709,304	675,000	834,158	718,220		(4,474)		(4,474)		713,746		(4,442)	(4,442)	13,969	05/01/2025	1.B FE
216876-LH-3	COOPERSVILLE AREA MICH PUB SCH		03/29/2023	UMB BANK		107,797	100,000	124,508	108,614		(623)		(623)		107,991		(194)	(194)	2,083	05/01/2026	1.B FE
232769-DF-3	CYPRESS-FAIRBANKS TEX INDPT SC		02/15/2023	MATURED		265,000	265,000	293,946	265,864		(864)		(864)		265,000				6,625	02/15/2023	1.A FE
351280-PE-6	FOWLERVILLE MICH CMNTY SCHS SC		03/31/2023	UMB BANK		256,520	250,000	286,413	259,646		(1,848)		(1,848)		257,799		(1,279)	(1,279)	5,313	05/01/2024	1.C FE
373385-CN-1	GEORGIA (STATE OF)		02/16/2023	JPMORGAN CHASE & CO.		6,063,959	5,380,000	5,881,039	5,865,067		(9,338)		(9,338)		5,855,729		208,230	208,230	171,861	07/01/2029	1.A FE
391554-CC-4	GREATER ALBANY SCH DIST NO 8J		03/07/2023	RBC DOMINION SECURITIES		1,065,950	1,000,000	1,240,410	1,098,618		(5,227)		(5,227)		1,093,391		(27,441)	(27,441)	11,667	06/15/2026	1.B FE
452153-AB-5	ILLINOIS (STATE OF)		03/01/2023	MATURED		3,000,000	3,000,000	3,240,360	3,020,814		(20,814)		(20,814)		3,000,000				75,000	03/01/2023	2.A FE
68609T-5Q-7	OREGON ST		03/29/2023	MORGAN STANLEY		2,670,057	2,360,000	2,649,832	2,621,685		(11,422)		(11,422)		2,610,263		59,794	59,794	49,167	05/01/2028	1.B FE
742633-UN-8	PRIOR LAKE MINN INDPT SCH DIST		02/01/2023	MATURED		250,000	250,000	308,243	250,751		(751)		(751)		250,000				6,250	02/01/2023	1.B FE
778017-PS-6	ROSEVILLE MICH CMNTY SCHS		03/29/2023	UMB BANK		102,481	100,000	113,914	103,350		(620)		(620)		102,730		(249)	(249)	2,083	05/01/2024	1.C FE
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1		02/16/2023	JPMORGAN CHASE & CO.		6,262,059	5,910,000	6,787,990	6,381,722		(11,909)		(11,909)		6,369,813		(107,755)	(107,755)	111,633	03/01/2029	1.B FE
939307-JL-9	WASHINGTON MULTNOMAH & YAMHILL		03/29/2023	LOOP CAPITAL MARKETS		1,700,870	1,615,000	1,942,716	1,728,114		(11,277)		(11,277)		1,716,837		(15,967)	(15,967)	23,776	06/15/2025	1.B FE
93974E-WP-7	WASHINGTON ST		02/16/2023	BANK OF AMERICA/MERRILL LYNCH		14,906,765	13,990,000	14,462,582	14,449,979		(10,678)		(10,678)		14,439,302		467,463	467,463	357,522	07/01/2028	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						43,362,524	40,520,000	44,679,160	42,876,534		(121,679)		(121,679)		42,754,856		607,669	607,669	967,916	XXX	XXX
013518-7C-3	ALBUQUERQUE N MEX		02/16/2023	JEFFERIES & COMPANY, INC.		6,757,704	6,010,000	6,524,095	6,510,382		(11,618)		(11,618)		6,498,763		258,941	258,941	191,986	07/01/2028	1.A FE
047772-H5-0	ATLANTA GA		03/07/2023	FIDELITY CAPITAL MARKETS		1,077,060	1,000,000	1,063,940	1,061,572		(2,798)		(2,798)		1,058,774		18,286	18,286	17,500	12/01/2026	1.B FE
047772-H7-6	ATLANTA GA		03/29/2023	Various		3,118,762	2,735,000	2,974,942	2,969,191		(7,974)		(7,974)		2,961,217		157,545	157,545	52,340	12/01/2028	1.B FE
047772-K9-8	ATLANTA GA		03/07/2023	FIDELITY CAPITAL MARKETS		1,184,117	1,100,000	1,170,334	1,167,729		(3,078)		(3,078)		1,164,651		19,466	19,466	19,250	12/01/2026	1.B FE
047772-L2-2	ATLANTA GA		02/21/2023	SEIBERT, BRANFORD INC.		2,613,403	2,375,000	2,559,965	2,554,557		(4,887)		(4,887)		2,549,670		63,732	63,732	36,285	12/01/2027	1.B FE
156267-LX-2	CENTRE CNTY PA		03/28/2023	UMB BANK		1,439,813	1,250,000	1,413,650	1,404,472		(5,381)		(5,381)		1,399,091		40,722	40,722	42,188	07/01/2029	1.C FE
156267-LZ-7	CENTRE CNTY PA		03/28/2023	UMB BANK		235,070	200,000	227,988	226,737		(734)		(734)		226,002		9,068	9,068	6,750	07/01/2031	1.C FE
208418-T5-2	CONROE TEX INDPT SCH DIST		02/22/2023	BANK OF AMERICA/MERRILL LYNCH		2,815,300	2,500,000	2,723,150	2,717,835		(4,709)		(4,709)		2,713,126		102,174	102,174	65,625	02/15/2029	1.A FE
220113-BL-7	CORPUS CHRISTI TEX		03/01/2023	MATURED		180,000	180,000	201,843	180,810		(810)		(810)		180,000				4,500	03/01/2023	1.C FE
220113-CD-4	CORPUS CHRISTI TEX		03/01/2023	MATURED		100,000	100,000	112,135	100,450		(450)		(450)		100,000				2,500	03/01/2023	1.C FE
250353-AX-7	DESCHUTES CNTY ORE PUBLIC LIBRARY		03/29/2023	PIPER JAFFRAY INC.		1,271,209	1,175,000	1,210,544	1,209,577		(1,463)		(1,463)		1,208,114		63,095	63,095	15,667	06/01/2028	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
346766-WM-6	FORT BEND CNTY TEX		03/01/2023	MATURED		1,000,000	1,000,000	1,104,450	1,006,511		(6,511)		(6,511)		1,000,000				25,000	03/01/2023	1.B FE
346843-PR-0	FORT BEND TEX INDPT SCH DIST		03/29/2023	LOOP CAPITAL MARKETS		1,403,038	1,250,000	1,346,000	1,343,232		(4,187)		(4,187)		1,339,045		63,993	63,993	39,236	02/15/2028	1.A FE
349460-5J-0	FORT WORTH TEX INDPT SCH DIST		02/15/2023	SEIBERT, BRANFORD INC.		3,205,770	3,000,000	3,155,640	3,148,161		(5,738)		(5,738)		3,142,422		63,348	63,348	75,833	02/15/2026	1.A FE
414005-H5-0	HARRIS CNTY TEX		03/07/2023	BANK OF AMERICA/MERRILL LYNCH		1,069,880	1,000,000	1,060,440	1,058,018		(2,745)		(2,745)		1,055,272		14,608	14,608	21,944	10/01/2026	1.A FE
442331-T7-9	HOUSTON TEX		03/01/2023	MATURED		210,000	210,000	239,600	210,994		(994)		(994)		210,000				5,250	03/01/2023	1.D FE
487694-NJ-6	KELLER TEX INDPT SCH DIST		02/15/2023	RBC DOMINION SECURITIES		4,332,751	4,155,000	4,308,320	4,297,551		(8,261)		(8,261)		4,289,290		43,461	43,461	105,029	08/15/2026	1.A FE
537360-RV-3	LITTLE ROCK ARK		03/30/2023	UMB BANK		104,630	100,000	103,502	103,373		(385)		(385)		102,988		1,642	1,642	1,708	03/01/2025	1.C FE
537360-RW-1	LITTLE ROCK ARK		03/30/2023	UMB BANK		107,274	100,000	104,662	104,545		(348)		(348)		104,197		3,077	3,077	1,708	03/01/2026	1.C FE
567373-F8-3	MARICOPA CNTY ARIZ UNI SCH DIS		03/29/2023	JPMORGAN CHASE & CO.		1,109,870	1,000,000	1,196,970	1,108,919		(5,763)		(5,763)		1,103,156		6,714	6,714	37,500	07/01/2027	1.B FE
645020-6U-7	NEW HAVEN CONN		03/07/2023	SEIBERT, BRANFORD INC.		1,917,675	1,830,000	2,135,558	1,951,373		(8,487)		(8,487)		1,942,887		(25,211)	(25,211)	51,850	08/15/2025	1.C FE
64763F-C8-0	NEW ORLEANS LA		02/15/2023	SEIBERT, BRANFORD INC.		3,180,390	3,000,000	3,121,020	3,117,805		(4,929)		(4,929)		3,112,876		67,514	67,514	31,667	12/01/2025	1.F FE
64763F-C9-8	NEW ORLEANS LA		02/15/2023	SEIBERT, BRANFORD INC.		4,646,752	4,300,000	4,510,958	4,506,838		(6,318)		(6,318)		4,500,520		146,232	146,232	45,389	12/01/2026	1.F FE
64990C-V2-4	NEW YORK ST DORM AUTH REVS NON		03/28/2023	UMB BANK		568,860	550,000	657,712	578,712		(3,989)		(3,989)		574,723		(5,863)	(5,863)	13,674	10/01/2024	1.E FE
64990C-V3-2	NEW YORK ST DORM AUTH REVS NON		03/28/2023	UMB BANK		530,895	500,000	604,560	538,398		(3,354)		(3,354)		535,044		(4,149)	(4,149)	12,431	10/01/2025	1.E FE
64990G-DP-4	NEW YORK ST DORM AUTH REVS NON		03/28/2023	UMB BANK		101,171	100,000	113,376	102,009		(657)		(657)		101,352		(181)	(181)	2,486	10/01/2023	1.D FE
65000B-NM-6	NEW YORK ST SCHOOL DIST FING PG 20		02/15/2023	SEIBERT, BRANFORD INC.		7,761,683	7,150,000	7,751,816	7,679,555		(17,091)		(17,091)		7,662,464		99,219	99,219	240,319	10/01/2026	1.D FE
652233-ND-5	NEWPORT NEWS VA		02/17/2023	SEIBERT, BRANFORD INC.		3,311,955	3,045,000	3,251,025	3,243,489		(6,448)		(6,448)		3,237,041		74,914	74,914	85,006	02/01/2027	1.B FE
662523-P7-8	NORTH SLOPE BORO ALASKA		02/17/2023	BANK OF AMERICA/MERRILL LYNCH		2,628,479	2,465,000	2,594,906	2,590,620		(4,832)		(4,832)		2,585,788		42,691	42,691	33,209	06/30/2026	1.C FE
662523-P8-6	NORTH SLOPE BORO ALASKA		02/17/2023	BANK OF AMERICA/MERRILL LYNCH		5,443,600	5,000,000	5,319,650	5,311,537		(9,148)		(9,148)		5,302,390		141,211	141,211	67,361	06/30/2027	1.C FE
662523-P9-4	NORTH SLOPE BORO ALASKA		02/16/2023	BANK OF AMERICA/MERRILL LYNCH		5,596,700	5,000,000	5,363,900	5,356,456		(8,232)		(8,232)		5,348,224		248,476	248,476	66,667	06/30/2028	1.C FE
662523-Q2-8	NORTH SLOPE BORO ALASKA		02/17/2023	BANK OF AMERICA/MERRILL LYNCH		13,541,760	12,000,000	12,981,840	12,965,120		(18,864)		(18,864)		12,946,255		595,505	595,505	161,667	06/30/2029	1.C FE
715382-M9-5	PERTH AMBOY N J		03/30/2023	UMB BANK		130,309	115,000	141,210	133,208		(806)		(806)		132,402		(2,093)	(2,093)	4,344	07/01/2028	1.C FE
846880-ER-9	SPARTANBURG CNTY S C SCH DIST		03/01/2023	MATURED		230,000	230,000	279,179	231,204		(1,204)		(1,204)		230,000				5,750	03/01/2023	1.C FE
879709-7M-9	TEMPE ARIZ		03/29/2023	UMB BANK		299,985	265,000	308,085	292,966		(1,181)		(1,181)		291,785		8,201	8,201	9,938	07/01/2033	1.A FE
889278-ZF-7	TOLEDO OHIO		03/29/2023	UMB BANK		116,700	110,000	114,079	113,916		(320)		(320)		113,596		3,104	3,104	2,078	12/01/2025	1.F FE
969872-ZR-4	WILLIAMSON CNTY TENN		03/29/2023	JANNEY MONTGOMERY SCOTT LLC		2,309,423	2,040,000	2,210,258	2,206,208		(7,148)		(7,148)		2,199,060		110,362	110,362	39,950	05/01/2028	1.A FE
970599-HK-5	WILLINGBORO TWP N J SCH DIST		03/01/2023	MATURED		600,000	600,000	600,000	600,000						600,000				6,849	03/01/2023	1.C FE
982671-7X-1	WYANDOTTE CNTY/KANS CITY KANS		03/07/2023	JPMORGAN CHASE & CO.		2,924,111	2,745,000	3,296,059	2,988,613		(12,335)		(12,335)		2,976,277		(52,166)	(52,166)	83,113	08/01/2026	1.E FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						89,176,097	81,485,000	88,157,357	86,992,642		(194,180)		(194,180)		86,798,461		2,377,636	2,377,636	1,731,546	XXX	XXX
01728R-MM-8	ALLEGHENY CNTY PA HIGHER ED BL		02/17/2023	SEIBERT, BRANFORD INC.		2,693,970	2,455,000	3,101,107	2,766,808		(9,196)		(9,196)		2,757,612		(63,642)	(63,642)	68,535	08/01/2027	1.C FE
017357-M3-5	ALLEGHENY CNTY PA SAN AUTH		03/28/2023	UMB BANK		871,472	725,000	792,338	791,507		(1,462)		(1,462)		790,045		81,427	81,427	14,097	06/01/2033	1.D FE
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV		02/15/2023	MATURED		240,000	240,000	290,270	241,010		(1,010)		(1,010)		240,000				6,000	02/15/2023	1.F FE
57584Y-JN-0	BETH ISRAEL LAHEY HEALTH INC		03/07/2023	UMB BANK		1,767,817	1,620,000	1,832,544	1,743,714		(3,284)		(3,284)		1,740,429		27,387	27,387	53,406	07/01/2033	1.G FE
57584Y-JP-5	BETH ISRAEL LAHEY HEALTH INC		01/06/2023	UMB BANK		1,562,665	1,450,000	1,633,686	1,556,965		(445)		(445)		1,556,520		6,145	6,145	38,063	07/01/2034	1.G FE
106252-DP-1	BRAZOSPORT TEX WTR AUTH REV		03/30/2023	UMB BANK		100,896	100,000	119,498	101,808		(690)		(690)		101,118		(222)	(222)	2,944	09/01/2023	1.C FE
14574A-AA-2	CARSON CALIF PENSION POB		01/15/2023	MATURED		450,000	450,000	450,000	450,000						450,000				3,382	01/15/2023	1.D FE
155498-JQ-2	CENTRAL TEX REGL MOBILITY AUTH		01/01/2023	MATURED		170,000	170,000	170,000	170,000						170,000				1,263	01/01/2023	2.A FE
15567R-BC-6	CENTRAL UTAH WTR CONSERVANCY D		03/08/2023	UMB BANK		140,011	130,000	157,924	142,636		(619)		(619)		142,017		(2,006)	(2,006)	2,871	10/01/2026	1.B FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2023	SCHEDULED REDEMPTION		841,592	841,592	745,313	784,720		56,872		56,872		841,592					12/31/2024	4.B
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2023	SCHEDULED REDEMPTION		624,252	624,252	552,874	582,096		42,156		42,156		624,252				37,646	12/31/2024	4.B
79467B-DB-8	CHICAGO SALES TAX SECURITIZATION C		01/01/2023	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				21,280	01/01/2023	1.D FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
183628-AR-7	CLAY JACKSON & PLATTE CNTYS MO		03/31/2023	UMB BANK		173,471	170,000	193,698	175,071		(1,111)		(1,111)		173,961		(489)	(489)	5,029	03/01/2024	1.D FE
19668Q-JY-2	COLORADO ST BLDG EXCELLENT SCH		03/15/2023	MATURED		100,000	100,000	112,642	100,602		(602)		(602)		100,000				2,500	03/15/2023	1.D FE
19668Q-KA-2	COLORADO ST BLDG EXCELLENT SCH		03/30/2023	UMB BANK		130,906	125,000	144,999	132,132		(807)		(807)		131,326		(419)	(419)	3,438	03/15/2025	1.D FE
19923P-BH-0	COLUMBUS IND MULTI-HIGH SCH BL		01/15/2023	MATURED		325,000	325,000	371,248	325,373		(373)		(373)		325,000				8,125	01/15/2023	1.B FE
207758-XF-5	CONNECTICUT ST SPL TAX OBLIG R		02/16/2023	SEIBERT, BRANFORD INC.		5,446,800	5,000,000	5,308,100	5,296,651		(9,703)		(9,703)		5,286,948		159,852	159,852	159,722	01/01/2027	1.C FE
24916P-KH-9	DENVER COLO CITY & CNTY BRD WTR CO		02/15/2023	SEIBERT, BRANFORD INC.		3,420,856	3,215,000	3,397,194	3,385,195		(7,073)		(7,073)		3,378,122		42,734	42,734	55,816	12/15/2025	1.A FE
24918E-EK-2	DENVER COLO HEALTH & HOSP AUTH		02/08/2023	UMB BANK		704,401	750,000	837,818	812,107		(750)		(750)		811,357		(71,327)	(71,327)	5,239	12/01/2038	2.B FE
24918E-EL-0	DENVER COLO HEALTH & HOSP AUTH		01/11/2023	UMB BANK		91,060	100,000	111,331	108,018		(35)		(35)		107,983		(16,923)	(16,923)	467	12/01/2039	2.B FE
26678P-EH-9	DURHAM N C LTD OBLIG		03/08/2023	UMB BANK		210,384	200,000	245,112	216,699		(1,135)		(1,135)		215,565		(5,181)	(5,181)	4,417	10/01/2025	1.B FE
283062-DL-8	EL DORADO CALIF IRR DIST REV		01/04/2023	EXCHANGE		900,000	900,000	900,000	900,000						900,000				2,678	03/01/2023	1.D FE
29270C-4N-2	ENERGY NORTHWEST WASH ELEC REV		02/16/2023	JPMORGAN CHASE & CO.		8,953,040	8,000,000	8,949,040	8,865,401		(20,335)		(20,335)		8,845,066		107,974	107,974	287,778	07/01/2028	1.C FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2023	SCHEDULED REDEMPTION		71	71	73	72		(2)		(2)		71				1	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2023	SCHEDULED REDEMPTION		595	595	609	604		(9)		(9)		595				8	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2023	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2023	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2023	SCHEDULED REDEMPTION		369	369	382	386		(17)		(17)		369				5	08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2023	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					09/01/2034	1.A
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2023	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17					09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2023	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2023	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18					04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2023	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2037	1.A
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		02/01/2023	Various		2	2	2	2						2					02/01/2023	1.A
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2023	SCHEDULED REDEMPTION		163	163	167	161		2		2		163				3	06/01/2023	1.A
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2023	SCHEDULED REDEMPTION		226	226	217	223		3		3		226				3	05/01/2023	1.A
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2023	SCHEDULED REDEMPTION		638	638	652	639		(1)		(1)		638				10	08/01/2023	1.A
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2023	SCHEDULED REDEMPTION		101	101	104	100		1		1		101				2	06/01/2023	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2023	SCHEDULED REDEMPTION		94	94	96	95		(1)		(1)		94				1	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2023	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2023	SCHEDULED REDEMPTION		397	397	407	410		(13)		(13)		397				7	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2023	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2023	SCHEDULED REDEMPTION		131	131	135	134		(3)		(3)		131				2	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2023	SCHEDULED REDEMPTION		183	183	187	186		(3)		(3)		183				3	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2023	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2023	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2023	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2023	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				1	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2023	SCHEDULED REDEMPTION		14	14	14	14						14					05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2023	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2023	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2023	SCHEDULED REDEMPTION		249	249	255	253		(3)		(3)		249				3	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2023	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				1	12/01/2028	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2023	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				1	03/01/2029	1.A
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2023	SCHEDULED REDEMPTION		49	49	48	48		1		1		49				1	06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2023	SCHEDULED REDEMPTION		403	403	400	376		26		26		403				6	08/01/2029	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2023	SCHEDULED REDEMPTION		24	24	24	23		1		1		24					01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2023	SCHEDULED REDEMPTION		83	83	80	79		4		4		83					04/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2023	SCHEDULED REDEMPTION		238	238	244	245		(7)		(7)		238				4	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2023	SCHEDULED REDEMPTION		714	714	731	727		(13)		(13)		714				8	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2023	SCHEDULED REDEMPTION		14	14	13	13		1		1		14					02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2023	SCHEDULED REDEMPTION		32	32	32	32						32					05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2023	SCHEDULED REDEMPTION		33	33	33	33						33					06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2023	SCHEDULED REDEMPTION		2,229	2,229	2,284	2,299		(69)		(69)		2,229				33	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2023	SCHEDULED REDEMPTION		67	67	67	67		1		1		67				1	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2023	SCHEDULED REDEMPTION		2	2	3	3						2					01/01/2032	1.A
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2023	SCHEDULED REDEMPTION		221	221	229	233		(11)		(11)		221				3	01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2023	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2032	1.A
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2023	SCHEDULED REDEMPTION		39	39	40	41		(1)		(1)		39				1	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2023	SCHEDULED REDEMPTION		171	171	177	176		(5)		(5)		171				2	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2023	SCHEDULED REDEMPTION		16	16	16	16						16					08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2023	SCHEDULED REDEMPTION		407	407	405	405		3		3		407				6	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2023	SCHEDULED REDEMPTION		9	9	10	10						9					01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2023	SCHEDULED REDEMPTION		230	230	238	237		(6)		(6)		230				3	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2023	SCHEDULED REDEMPTION		75	75	76	76		(1)		(1)		75				1	08/01/2028	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2023	SCHEDULED REDEMPTION		151	151	156	154		(3)		(3)		151				2	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2023	SCHEDULED REDEMPTION		17,293	17,293	17,903	17,671		(378)		(378)		17,293				115	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2023	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2023	SCHEDULED REDEMPTION		74	74	75	74		(1)		(1)		74				1	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2023	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2023	SCHEDULED REDEMPTION		329	329	340	355		(26)		(26)		329				5	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2023	SCHEDULED REDEMPTION		145	145	150	155		(9)		(9)		145				2	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2023	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				1	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2023	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2023	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2023	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2036	1.A
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		02/01/2023	Various		2,737	2,737	2,845	2,740		(3)		(3)		2,737				15	02/01/2023	1.A
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2023	SCHEDULED REDEMPTION		2,240	2,240	2,321	2,244		(4)		(4)		2,240				21	04/01/2023	1.A
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2023	SCHEDULED REDEMPTION		1,023	1,023	1,061	1,026		(3)		(3)		1,023				10	05/01/2023	1.A
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2023	SCHEDULED REDEMPTION		2,473	2,473	2,564	2,481		(9)		(9)		2,473				27	06/01/2023	1.A
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2023	SCHEDULED REDEMPTION		3,874	3,874	4,011	3,903		(28)		(28)		3,874				43	12/01/2023	1.A
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2023	SCHEDULED REDEMPTION		1,310	1,310	1,358	1,323		(13)		(13)		1,310				15	02/01/2024	1.A
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2023	SCHEDULED REDEMPTION		1,258	1,258	1,307	1,270		(11)		(11)		1,258				14	02/01/2024	1.A
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2023	SCHEDULED REDEMPTION		3,626	3,626	3,769	3,660		(34)		(34)		3,626				41	01/01/2024	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2023	SCHEDULED REDEMPTION		4,756	4,756	4,943	4,808		(52)		(52)		4,756				53	04/01/2024	1.A
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2023	SCHEDULED REDEMPTION		569	569	589	566		3		3		569				6	05/01/2023	1.A
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2023	SCHEDULED REDEMPTION		1,117	1,117	1,173	1,127		(10)		(10)		1,117				14	08/01/2023	1.A
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2023	SCHEDULED REDEMPTION		1,227	1,227	1,271	1,218		9		9		1,227				14	10/01/2023	1.A
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2023	SCHEDULED REDEMPTION		1,978	1,978	2,049	1,993		(15)		(15)		1,978				22	11/01/2023	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2023	SCHEDULED REDEMPTION		6,163	6,163	6,468	6,219		(55)		(55)		6,163				75	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2023	SCHEDULED REDEMPTION		41,093	41,093	42,968	41,838		(745)		(745)		41,093				274	03/01/2027	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2023	SCHEDULED REDEMPTION		54,629	54,629	57,059	55,627		(999)		(999)		54,629				368	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2023	SCHEDULED REDEMPTION		63,540	63,540	66,385	64,688		(1,148)		(1,148)		63,540				425	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2023	SCHEDULED REDEMPTION		340	340	332	336		4		4		340				5	08/01/2028	1.A
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2023	SCHEDULED REDEMPTION		2,903	2,903	2,836	2,866		38		38		2,903				39	08/01/2028	1.A
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2023	SCHEDULED REDEMPTION		53	53	54	52		1		1		53				1	12/01/2024	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2023	SCHEDULED REDEMPTION		194	194	201	206		(12)		(12)		194				3	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2023	SCHEDULED REDEMPTION		127	127	132	135		(8)		(8)		127				2	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2023	SCHEDULED REDEMPTION		211	211	219	224		(13)		(13)		211				4	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2023	SCHEDULED REDEMPTION		40	40	41	43		(3)		(3)		40				1	03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2023	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2023	SCHEDULED REDEMPTION		224	224	232	240		(15)		(15)		224				4	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2023	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	09/01/2031	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2023	SCHEDULED REDEMPTION		128	128	117	121		6		6		128				1	03/01/2036	1.A
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2023	SCHEDULED REDEMPTION		635	635	657	638		(3)		(3)		635				7	10/01/2023	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2023	SCHEDULED REDEMPTION		51	51	52	51						51				1	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2023	SCHEDULED REDEMPTION		527	527	530	529		(1)		(1)		527				9	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2023	SCHEDULED REDEMPTION		22	22	22	22						22					12/01/2027	1.A
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2023	SCHEDULED REDEMPTION		1,513	1,513	1,551	1,534		(21)		(21)		1,513				25	07/01/2027	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2023	SCHEDULED REDEMPTION		20	20	20	20						20					05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2023	SCHEDULED REDEMPTION		34	34	34	34						34				1	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2023	SCHEDULED REDEMPTION		94	94	98	99		(5)		(5)		94				2	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2023	SCHEDULED REDEMPTION		189	189	191	191		(2)		(2)		189				3	10/01/2029	1.A
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2023	SCHEDULED REDEMPTION		45	45	45	45						45				1	09/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2023	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					02/01/2030	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2023	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2023	SCHEDULED REDEMPTION		115	115	115	115						115				2	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1.A
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2023	SCHEDULED REDEMPTION		24	24	24	24						24					03/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2023	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2023	SCHEDULED REDEMPTION		125	125	126	126						125				2	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2023	SCHEDULED REDEMPTION		64	64	66	68		(4)		(4)		64				1	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2023	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2023	SCHEDULED REDEMPTION		177	177	184	156		20		20		177				3	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2023	SCHEDULED REDEMPTION		68	68	71	73		(5)		(5)		68				1	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2023	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2023	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2023	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2023	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18					04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2023	SCHEDULED REDEMPTION		138	138	146	149		(11)		(11)		138				3	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2023	SCHEDULED REDEMPTION		41	41	43	44		(3)		(3)		41				1	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2023	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					06/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2023	SCHEDULED REDEMPTION		41	41	43	43		(2)		(2)		41				1	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2023	SCHEDULED REDEMPTION		32	32	34	33		(1)		(1)		32				1	07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2023	SCHEDULED REDEMPTION		66	66	66	66						66				1	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2023	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				1	07/01/2030	1.A
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2023	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2023	SCHEDULED REDEMPTION		161	161	165	173		(12)		(12)		161				2	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2023	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2023	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2023	SCHEDULED REDEMPTION		138	138	143	148		(10)		(10)		138				2	09/01/2030	1.A
31385W-J8-3	FED NATL MTG ASSOC #554787		02/01/2023	SCHEDULED REDEMPTION		343	343	344	343						343				3	10/01/2023	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2023	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					01/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2023	SCHEDULED REDEMPTION		29	29	30	30		(2)		(2)		29					12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2023	SCHEDULED REDEMPTION		111	111	113	113		(2)		(2)		111				2	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2023	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2023	SCHEDULED REDEMPTION		335	335	348	346		(10)		(10)		335				6	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2023	SCHEDULED REDEMPTION		124	124	127	127		(3)		(3)		124				2	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2023	SCHEDULED REDEMPTION		571	571	580	579		(8)		(8)		571				10	12/01/2030	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2023	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					02/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2023	SCHEDULED REDEMPTION		68	68	70	73		(5)		(5)		68				1	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2023	SCHEDULED REDEMPTION		114	114	117	116		(3)		(3)		114				2	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2023	SCHEDULED REDEMPTION		1,928	1,928	1,928	1,928						1,928				26	10/01/2031	1.A
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2023	SCHEDULED REDEMPTION		64	64	67	68		(4)		(4)		64				1	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2023	SCHEDULED REDEMPTION		15	15	16	16						15					03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2023	SCHEDULED REDEMPTION		1,665	1,665	1,665	1,665						1,665				22	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2023	SCHEDULED REDEMPTION		926	926	955	951		(25)		(25)		926				15	03/01/2032	1.A
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2023	SCHEDULED REDEMPTION		58	58	60	60		(3)		(3)		58				1	04/01/2032	1.A
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2023	SCHEDULED REDEMPTION		460	460	474	471		(11)		(11)		460				8	07/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2023	SCHEDULED REDEMPTION		1,175	1,175	1,184	1,182		(7)		(7)		1,175				12	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2023	SCHEDULED REDEMPTION		6,202	6,202	6,457	6,586		(384)		(384)		6,202				90	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2023	SCHEDULED REDEMPTION		7,724	7,724	7,724	7,724						7,724				85	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2023	SCHEDULED REDEMPTION		6,530	6,530	6,530	6,530						6,530				73	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2023	SCHEDULED REDEMPTION		2,670	2,670	2,670	2,670						2,670				31	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2023	SCHEDULED REDEMPTION		9,673	9,673	9,673	9,673						9,673				109	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2023	SCHEDULED REDEMPTION		6,898	6,898	6,898	6,898						6,898				77	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2023	SCHEDULED REDEMPTION		1,224	1,224	1,224	1,224						1,224				14	08/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2023	SCHEDULED REDEMPTION		10,059	10,059	10,059	10,059						10,059				112	02/01/2036	1.A
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2023	SCHEDULED REDEMPTION		1,605	1,605	1,677	1,609		(5)		(5)		1,605				13	05/01/2023	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2023	SCHEDULED REDEMPTION		3,310	3,310	3,310	3,310						3,310				37	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2023	SCHEDULED REDEMPTION		2,958	2,958	2,958	2,958						2,958				33	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2023	SCHEDULED REDEMPTION		3,278	3,278	3,278	3,278						3,278				36	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2023	SCHEDULED REDEMPTION		17	17	17	17						17					11/01/2036	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2023	SCHEDULED REDEMPTION		2,057	2,057	2,057	2,057						2,057				23	10/01/2036	1.A
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2023	SCHEDULED REDEMPTION		13,844	13,844	14,334	13,911		(67)		(67)		13,844				153	09/01/2023	1.A
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2023	SCHEDULED REDEMPTION		8,271	8,271	8,578	8,323		(52)		(52)		8,271				92	12/01/2023	1.A
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2023	Various		2,799	2,799	2,903	2,802		(3)		(3)		2,799				23	03/01/2023	1.A
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2023	SCHEDULED REDEMPTION		9,969	9,969	10,837	10,012		(43)		(43)		9,969				110	05/01/2023	1.A
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2023	SCHEDULED REDEMPTION		5,362	5,362	5,589	5,400		(38)		(38)		5,362				66	11/01/2023	1.A
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2023	SCHEDULED REDEMPTION		1,218	1,218	1,261	1,224		(6)		(6)		1,218				11	08/01/2023	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2023	SCHEDULED REDEMPTION		352	352	359	360		(9)		(9)		352				4	04/01/2038	1.A
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2023	SCHEDULED REDEMPTION		2,628	2,628	2,724	2,638		(10)		(10)		2,628				29	09/01/2023	1.A
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2023	SCHEDULED REDEMPTION		2,523	2,523	2,630	2,544		(21)		(21)		2,523				30	12/01/2023	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2023	SCHEDULED REDEMPTION		54,503	54,503	57,024	55,589		(1,086)		(1,086)		54,503				359	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		03/01/2023	SCHEDULED REDEMPTION		78,356	78,356	81,959	79,679		(1,323)		(1,323)		78,356				494	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		03/01/2023	SCHEDULED REDEMPTION		50,555	50,555	52,879	51,529		(974)		(974)		50,555				342	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2023	SCHEDULED REDEMPTION		22,627	22,627	23,864	23,347		(720)		(720)		22,627				178	06/01/2032	1.A
343137-LS-2	FLORIDA ST TPK AUTH		02/16/2023	SAMUEL A. RAMIREZ & COMPANY, INC.		6,793,285	6,065,000	6,577,311	6,563,652		(11,572)		(11,572)		6,552,080		241,205	241,205	193,743	07/01/2028	1.C FE
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2023	SCHEDULED REDEMPTION		8,654	8,654	8,802	8,680		(27)		(27)		8,654				87	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2023	SCHEDULED REDEMPTION		17,362	17,362	18,552	18,238		(877)		(877)		17,362				155	03/25/2041	1.A
366133-LH-7	GARLAND TEX ELEC UTIL SYS REV		03/01/2023	MATURED		500,000	500,000	558,845	502,182		(2,182)		(2,182)		500,000				12,500	03/01/2023	1.F FE
375290-DN-0	GILBERT ARIZ PUB FACS MUN PPTY		03/07/2023	JPMORGAN CHASE & CO.		1,281,384	1,150,000	1,375,044	1,228,776		(5,824)		(5,824)		1,222,952		(21,075)	(21,075)	39,611	07/01/2025	1.B FE
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2023	SCHEDULED REDEMPTION		2,048	2,048	2,289	2,274		(226)		(226)		2,048				23	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2023	SCHEDULED REDEMPTION		3,481	3,481	3,749	3,667		(185)		(185)		3,481				31	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2023	SCHEDULED REDEMPTION		6,067	6,067	6,521	6,266		(199)		(199)		6,067				55	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2023	SCHEDULED REDEMPTION		39,682	39,682	42,689	41,155		(1,473)		(1,473)		39,682				309	04/16/2041	1.A
39225P-AF-8	GREATER NEW ORLEANS EXPWY COMM		03/28/2023	UMB BANK		175,568	165,000	200,694	178,044		(1,107)		(1,107)		176,938		(1,369)	(1,369)	3,415	11/01/2026	1.C FE
428061-EB-7	HESPERIA CALIF UNI SCH DIST CT		02/01/2023	MATURED		205,000	205,000	205,000	205,000						205,000				1,148	02/01/2023	1.C FE
451152-4H-2	IDAHO BD BK AUTH REV		03/28/2023	UMB BANK		101,108	100,000	100,000	100,000						100,000		1,108	1,108	2,708	09/15/2023	1.B FE
30382V-AG-1	INDUSTRIAL DEVELOPMENT AUTHORITY O		03/29/2023	TD SECURITIES		3,926,160	3,500,000	3,970,645	3,920,399		(18,302)		(18,302)		3,902,097		24,063	24,063	66,111	05/15/2028	1.C FE
485106-UB-2	KANSAS CITY MO		03/30/2023	UMB BANK		696,681	665,000	772,351	714,912		(5,571)		(5,571)		709,342		(12,661)	(12,661)	185	04/01/2025	1.F FE
48507T-GU-1	KANSAS CITY MO SAN SWR SYS REV		01/01/2023	MATURED		200,000	200,000	228,262	200,000						200,000				5,000	01/01/2023	1.C FE
542691-DP-2	LONG IS PWR AUTH N Y ELEC SYS		03/01/2023	MATURED		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				12,224	03/01/2023	1.F FE
544532-FB-5	LOS ANGELES CALIF DEPT PWR		03/07/2023	MESIROW FINANCIAL, INC.		2,091,707	1,950,000	2,147,087	2,123,328		(9,031)		(9,031)		2,114,297		(22,590)	(22,590)	67,438	07/01/2026	1.C FE
544532-FC-3	LOS ANGELES CALIF DEPT PWR		03/29/2023	BANK OF AMERICA/MERRILL LYNCH		1,117,110	1,000,000	1,120,370	1,108,920		(5,763)		(5,763)		1,103,157		13,953	13,953	37,639	07/01/2027	1.C FE
54659R-EX-5	LOUISVILLE & JEFFERSON CNTY KY MET		02/16/2023	SEIBERT, BRANFORD INC.		8,850,729	7,835,000	8,712,598	8,681,526		(18,402)		(18,402)		8,663,125		187,605	187,605	104,467	11/15/2028	1.A FE
54659R-EY-3	LOUISVILLE & JEFFERSON CNTY KY MET		02/16/2023	SEIBERT, BRANFORD INC.		9,436,860	8,240,000	9,276,427	9,245,416		(18,368)		(18,368)		9,227,048		209,812	209,812	109,867	11/15/2029	1.A FE
557352-EQ-0	MADISON CNTY NEB HOSP AUTH NO		02/03/2023	UMB BANK		106,382	100,000	116,490	107,009		(192)		(192)		106,817		(435)	(435)	3,000	07/01/2026	2.B FE
557352-ER-8	MADISON CNTY NEB HOSP AUTH NO		01/17/2023	UMB BANK		107,875	100,000	116,511	108,140		(85)		(85)		108,055		(180)	(180)	2,750	07/01/2027	2.B FE
557352-FE-6	MADISON CNTY NEB HOSP AUTH NO		03/02/2023	UMB BANK		235,058	230,000	255,459	239,587		(670)		(670)		238,917		(3,859)	(3,859)	7,826	07/01/2025	2.B FE
97712D-6P-6	MARSHFIELD CLINIC		03/03/2023	UMB BANK		1,658,775	1,500,000	1,884,690	1,791,802		(6,985)		(6,985)		1,784,817		(126,042)	(126,042)	42,083	02/15/2032	1.G FE
97712D-6T-8	MARSHFIELD CLINIC		01/11/2023	UMB BANK		417,196	410,000	463,435	450,731		(174)		(174)		450,557		(33,361)	(33,361)	6,742	02/15/2036	1.G FE
97712D-6U-5	MARSHFIELD CLINIC		01/11/2023	UMB BANK		511,969	505,000	568,968	553,782		(208)		(208)		553,574		(41,605)	(41,605)	8,304	02/15/2037	1.G FE
574204-P8-0	MARYLAND ST DEPT TRANSN CONS T		02/16/2023	BARCLAYS		6,418,709	5,675,000	6,176,784	6,163,917		(10,722)		(10,722)		6,153,194		265,514	265,514	110,347	10/01/2028	1.B FE
586108-AC-6	MEMPHIS-SHELBY CNTY TENN INDL		03/07/2023	TD SECURITIES		2,888,649	2,700,000	3,288,465	2,955,570		(12,052)		(12,052)		2,943,518		(54,869)	(54,869)	48,000	11/01/2026	1.D FE
592030-G7-9	METROPOLITAN GOVT NASHVILLE &		03/09/2023	UMB BANK		372,152	350,000	437,000	384,671		(1,995)		(1,995)		382,676		(10,525)	(10,525)	5,736	05/15/2026	1.C FE
604146-GB-0	MINNESOTA (STATE OF)		02/16/2023	SEIBERT, BRANFORD INC.		15,828,299	14,470,000	15,509,670	15,460,417		(30,783)		(30,783)		15,429,634		398,665	398,665	261,264	03/01/2027	1.B FE
60416H-2Z-6	MINNESOTA ST HIGHER ED FACS AU		03/01/2023	MATURED		550,000	550,000	651,321	553,055		(3,055)		(3,055)		550,000				13,750	03/01/2023	1.C FE
60416H-3B-8	MINNESOTA ST HIGHER ED FACS AU		03/29/2023	UMB BANK		1,043,870	1,000,000	1,201,428	1,064,434		(7,294)		(7,294)		1,057,140		(13,270)	(13,270)	29,167	03/01/2025	1.C FE
60416S-LD-0	MINNESOTA ST HSG FIN AGY		01/01/2023	ASSIGNMENT OF SECURITIES		5,000	5,000	5,217	5,111						5,111		(111)	(111)	90	07/01/2031	1.B FE
64461X-ED-3	NEW HAMPSHIRE HEALTH & ED FACS		02/21/2023	SEIBERT, BRANFORD INC.		3,771,212	3,400,000	4,269,516	3,876,114		(11,991)		(11,991)		3,864,123		(92,911)	(92,911)	38,722	06/01/2028	1.B FE
64465P-2L-1	NEW HAMPSHIRE MUN BD BK		03/07/2023	JPMORGAN CHASE & CO.		2,166,811	2,025,000	2,246,697	2,211,711		(9,346)		(9,346)		2,202,366		(35,555)	(35,555)	57,375	08/15/2026	1.C FE
646140-AZ-6	NEW JERSEY ST TPK AUTH TPK REV		01/01/2023	MATURED		55,000	55,000	60,030	55,000						55,000				1,375	01/01/2023	1.E FE
647310-4K-4	NEW MEXICO (STATE OF)		02/15/2023	SEIBERT, BRANFORD INC.		26,723,610	24,770,000	26,321,593	26,234,382		(50,949)		(50,949)		26,183,433		540,177	540,177	433,475	07/01/2026	1.D FE
647310-4M-0	NEW MEXICO (STATE OF)		02/16/2023	JPMORGAN CHASE & CO.		27,702,129	24,765,000	26,942,586	26,865,751		(48,815)		(48,815)		26,816,936		885,193	885,193	447,146	07/01/2028	1.D FE
64763H-GS-8	NEW ORLEANS LA AVIATION BRD RE		01/01/2023	MATURED		200,000	200,000	229,234	200,000						200,000				5,000	01/01/2023	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64763H-HS-7	NEW ORLEANS LA AVIATION BRD RE		01/01/2023	MATURED		720,000	720,000	802,634	720,000						720,000				18,000	01/01/2023	1.F FE
649674-LA-4	NEW YORK N Y CITY HEALTH & HOSP CO		03/03/2023	UMB BANK		112,205	100,000	132,060	126,145		(554)		(554)		125,591		(13,386)	(13,386)	2,806	02/15/2035	1.E FE
649674-LB-2	NEW YORK N Y CITY HEALTH & HOSP CO		01/06/2023	UMB BANK		117,184	105,000	138,203	132,087		(78)		(78)		132,009		(14,825)	(14,825)	2,115	02/15/2036	1.E FE
649674-LC-0	NEW YORK N Y CITY HEALTH & HOSP CO		01/10/2023	UMB BANK		219,203	195,000	255,813	244,630		(174)		(174)		244,456		(25,252)	(25,252)	3,981	02/15/2037	1.E FE
649674-LH-9	NEW YORK N Y CITY HEALTH & HOSP CO		03/16/2023	UMB BANK		453,523	475,000	557,764	542,822		(1,557)		(1,557)		541,264		(87,741)	(87,741)	11,031	02/15/2045	1.E FE
64990C-A6-8	NEW YORK ST DORM AUTH REVS NON		03/08/2023	UMB BANK		308,980	295,000	362,228	316,924		(1,649)		(1,649)		315,276		(6,296)	(6,296)	10,202	07/01/2025	1.D FE
64988R-GM-8	NEW YORK ST MTG AGY REV		03/31/2023	ASSIGNMENT OF SECURITIES		205,000	205,000	215,824	210,148		(723)		(723)		209,424		(4,424)	(4,424)	3,485	10/01/2030	1.A FE
650035-W7-9	NEW YORK ST URBAN DEV CORP REV		03/28/2023	UMB BANK		102,359	100,000	122,310	103,591		(729)		(729)		102,862		(503)	(503)	2,708	03/15/2024	1.B FE
65830R-BA-6	NORTH CAROLINA TPK AUTH TRIANG		01/01/2023	MATURED		700,000	700,000	795,207	700,000						700,000				17,500	01/01/2023	2.B FE
65830R-BR-9	NORTH CAROLINA TPK AUTH TRIANG		01/01/2023	MATURED		365,000	365,000	398,777	365,000						365,000				9,125	01/01/2023	2.B FE
66285W-L8-7	NORTH TEXAS TOLLWAY AUTHORITY		01/03/2023	ASSIGNMENT OF SECURITIES		2,930,000	2,930,000	2,944,149	2,942,563		(69)		(69)		2,942,494		(12,494)	(12,494)	73,250	01/01/2024	1.A Z
56042R-G9-7	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		509,960	500,000	604,915	589,355		(708)		(708)		588,647		(78,687)	(78,687)	11,444	07/01/2036	1.E FE
56042R-H3-9	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		351,551	350,000	416,997	407,139		(449)		(449)		406,689		(55,139)	(55,139)	8,011	07/01/2038	1.E FE
56042R-H5-4	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		298,998	300,000	355,605	347,444		(372)		(372)		347,072		(48,074)	(48,074)	6,867	07/01/2040	1.E FE
56042R-H6-2	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		497,595	500,000	591,165	577,803		(610)		(610)		577,194		(79,599)	(79,599)	11,444	07/01/2041	1.E FE
56042R-H7-0	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		493,635	500,000	589,160	576,115		(596)		(596)		575,520		(81,885)	(81,885)	11,444	07/01/2046	1.E FE
56042R-H8-8	NORTHERN LIGHT HEALTH OBLIGATED GR		01/25/2023	UMB BANK		680,673	700,000	821,331	803,618		(809)		(809)		802,809		(122,136)	(122,136)	16,022	07/01/2050	1.E FE
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY		01/01/2023	MATURED		610,000	610,000	721,886	610,000						610,000				15,250	01/01/2023	1.C FE
68189T-BM-7	OMAHA NEB SPL OBLIG		03/07/2023	MORGAN STANLEY		1,532,639	1,455,000	1,765,002	1,577,235		(7,385)		(7,385)		1,569,850		(37,211)	(37,211)	47,288	01/15/2026	1.D FE
68189P-FL-3	OMAHA NEB SPL TAX REV		01/15/2023	MATURED		225,000	225,000	260,570	225,281		(281)		(281)		225,000				5,625	01/15/2023	1.C FE
68304R-CX-6	ONTARIO CALIF		03/31/2023	UMB BANK		364,709	300,000	347,124	344,739		(1,114)		(1,114)		343,625		21,084	21,084	6,275	11/01/2031	1.C FE
68304R-CY-4	ONTARIO CALIF		03/28/2023	UMB BANK		554,243	450,000	523,188	519,909		(1,505)		(1,505)		518,403		35,839	35,839	9,313	11/01/2032	1.C FE
70643Q-FW-3	PEMBROKE PINES FLA CAP IMPT RE		03/07/2023	JPMORGAN CHASE & CO.		1,702,264	1,620,000	1,948,309	1,739,843		(7,529)		(7,529)		1,732,314		(30,050)	(30,050)	22,050	12/01/2025	1.E FE
70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC		02/15/2023	RBC DOMINION SECURITIES		3,716,755	3,545,000	3,837,746	3,777,790		(10,967)		(10,967)		3,766,823		(50,068)	(50,068)	89,610	08/15/2025	1.D FE
709224-ZG-7	PENNSYLVANIA ST TPK COMMN TPK		03/07/2023	SEIBERT, BRANFORD INC.		2,457,468	2,290,000	2,796,937	2,520,277		(10,657)		(10,657)		2,509,619		(52,152)	(52,152)	31,169	12/01/2026	1.D FE
74414L-AD-0	PROVO CITY UTAH SCH DIST MUN B		02/15/2023	JPMORGAN CHASE & CO.		3,590,152	3,355,000	3,524,528	3,516,582		(6,092)		(6,092)		3,510,491		79,661	79,661	70,828	03/15/2026	1.D FE
765433-LN-5	RICHMOND VA UTIL SYS REV		01/15/2023	MATURED		500,000	500,000	500,000	500,000						500,000				4,553	01/15/2023	1.C FE
13281N-YH-9	ROWAN UNIVERSITY		02/15/2023	SEIBERT, BRANFORD INC.		4,672,689	4,365,000	5,386,323	4,975,383		(21,975)		(21,975)		4,953,408		(280,719)	(280,719)	137,013	07/01/2026	1.F FE
79467B-DV-4	SALES TAX SECURITIZATION CORP		01/01/2023	MATURED		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				51,350	01/01/2023	1.D FE
798136-VB-0	SAN JOSE CALIF ARPT REV		03/01/2023	MATURED		575,000	575,000	663,452	577,654		(2,654)		(2,654)		575,000				14,375	03/01/2023	1.F FE
825485-WL-5	SHREVEPORT LA WTR & SWR REV		03/24/2023	MESIROW FINANCIAL, INC.		4,250,259	3,900,000	4,540,770	4,286,662		(14,454)		(14,454)		4,272,208		(21,949)	(21,949)	63,375	12/01/2030	2.A FE
825485-WW-1	SHREVEPORT LA WTR & SWR REV		03/24/2023	MESIROW FINANCIAL, INC.		1,253,432	1,145,000	1,343,188	1,264,371		(4,474)		(4,474)		1,259,898		(6,466)	(6,466)	18,606	12/01/2028	2.A FE
829596-UP-8	SIOUX FALLS S D SCH DIST NO 49		02/01/2023	MATURED		150,000	150,000	174,905	150,417		(417)		(417)		150,000				3,750	02/01/2023	1.B FE
829596-UR-4	SIOUX FALLS S D SCH DIST NO 49		03/28/2023	UMB BANK		101,885	100,000	118,877	103,461		(785)		(785)		102,676		(791)	(791)	3,319	02/01/2024	1.B FE
83703F-KE-1	SOUTH CAROLINA JOBS-ECONOMIC D		03/30/2023	UMB BANK		285,206	275,000	315,598	287,390		(1,657)		(1,657)		285,732		(526)	(526)	5,733	11/01/2024	1.D FE
840035-BV-0	SOUTH SAN FRANCISCO CALIF		03/28/2023	UMB BANK		242,445	230,000	247,305	244,122		(1,410)		(1,410)		242,712		(267)	(267)	3,801	06/01/2025	1.B FE
89602H-EV-5	TRIBOROUGH BRDG & TUNL AUTH N		02/16/2023	SUNTRUST INVESTMENT SERVICES, INC.		24,334,402	22,175,000	23,598,413	23,555,164		(36,190)		(36,190)		23,518,974		815,427	815,427	338,785	11/15/2027	1.B FE
89602H-EX-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		02/16/2023	SUNTRUST INVESTMENT SERVICES, INC.		13,179,240	12,000,000	12,770,280	12,746,876		(19,584)		(19,584)		12,727,292		451,948	451,948	183,333	11/15/2027	1.B FE
914639-JB-6	UNIVERSITY NEB FACS CORP REV		03/07/2023	JEFFERIES & COMPANY, INC.		1,238,138	1,160,000	1,427,264	1,274,142		(5,893)		(5,893)		1,268,249		(30,111)	(30,111)	37,700	07/15/2026	1.C FE
91754R-B3-0	UTAH ST BRD REGENTS REV		03/01/2023	MATURED		390,000	390,000	440,509	391,872		(1,872)		(1,872)		390,000				9,750	03/01/2023	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45470E-AE-5	VALPARAISO UNIVERSITY IN		03/23/2023	UMB BANK		356,071	345,000	400,266	380,749		(3,057)		(3,057)		377,692		(21,621)	(21,621)	8,433	10/01/2025	2.A FE
97709T-AY-2	WISCONSIN ST ENVIRONMENTAL IMP		03/07/2023	JEFFERIES & COMPANY, INC.		1,179,166	1,130,000	1,384,668	1,211,238		(6,224)		(6,224)		1,205,014		(25,848)	(25,848)	15,381	06/01/2025	1.A FE
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS		02/15/2023	MATURED		365,000	365,000	430,328	366,329		(1,329)		(1,329)		365,000				9,125	02/15/2023	1.G FE
97712D-UR-5	WISCONSIN ST HEALTH & EDL FACS		01/19/2023	UMB BANK		947,058	915,000	1,099,601	965,284		(769)		(769)		964,516		(17,458)	(17,458)	18,809	02/15/2025	1.G FE
97712D-ZR-0	WISCONSIN ST HEALTH & EDL FACS		01/05/2023	UMB BANK		424,671	405,000	489,661	438,264		(228)		(228)		438,036		(13,365)	(13,365)	8,100	02/15/2026	1.G FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						253,152,395	233,922,604	256,426,113	250,801,595		(440,182)		(440,182)		250,361,413		2,747,104	2,747,104	4,420,256	XXX	XXX
682357-AA-6	180 MEDICAL INC	C	02/22/2023	MORGAN STANLEY		174,770	200,000	173,324	171,940	1,594	463		2,056		173,996		774	774	2,777	10/15/2029	3.B FE
817826-AB-6	7-ELEVEN INC		01/25/2023	JPMORGAN CHASE & CO.		17,197,380	18,000,000	17,985,060	17,994,438		360		360		17,994,799		(797,419)	(797,419)	66,800	02/10/2024	2.B FE
00287Y-AQ-2	ABBVIE INC		03/29/2023	GOLDMAN, SACHS & CO.		978,220	1,000,000	1,114,088	1,062,438		(6,451)		(6,451)		1,055,987		(77,767)	(77,767)	13,600	05/14/2025	2.A FE
00084D-AW-0	ABN AMRO BANK NV	D	02/15/2023	GOLDMAN, SACHS & CO.		10,094,280	12,000,000	12,000,000	12,000,000						12,000,000		(1,905,720)	(1,905,720)	52,693	12/13/2029	2.A FE
00081T-AK-4	ACCO BRANDS CORP		02/27/2023	JPMORGAN CHASE & CO.		4,114,760	5,018,000	5,018,000	4,139,850	878,150			878,150		5,018,000		(903,240)	(903,240)	97,978	03/15/2029	3.C FE
00653V-AC-5	ADAPTHEALTH LLC		01/25/2023	GOLDMAN, SACHS & CO.		1,323,750	1,500,000	1,500,000	1,255,875	244,125			244,125		1,500,000		(176,250)	(176,250)	33,917	08/01/2029	4.B FE
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		03/01/2023	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	5,000,000							5,000,000					04/15/2031	4.C FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2023	SCHEDULED REDEMPTION		5,174,592	5,174,592	4,821,336	5,121,562		53,030		53,030		5,174,592				100,258	09/15/2024	2.B FE
012653-AD-3	ALBEMARLE CORP		03/03/2023	MIZUHO SECURITIES USA INC.		3,431,619	3,530,000	3,526,752	3,527,120		109		109		3,527,228		(95,609)	(95,609)	43,772	06/01/2027	2.B FE
01309Q-AA-6	ALBERTSONS COMPANIES INC		02/16/2023	MORGAN STANLEY		1,232,250	1,240,000	1,240,000							1,240,000		(7,750)	(7,750)	1,791	02/15/2028	3.C FE
013817-AW-1	ALCOA INC		03/29/2023	ASSIGNMENT OF SECURITIES		108,847	108,000	114,075	106,795	3,380	(294)		3,086		109,881		(1,881)	(1,881)	3,584	10/01/2024	3.A FE
01609W-AQ-5	ALIBABA GROUP HOLDING LTD	D	03/03/2023	JPMORGAN CHASE & CO.		1,895,869	1,960,000	1,909,550			3,067		3,067		1,912,616		(16,748)	(16,748)	19,404	11/28/2024	1.E FE
01748T-AC-5	ALLEGION US HOLDING CO INC		03/03/2023	Various		7,829,823	8,000,000	7,999,840	7,999,846		2		2		7,999,849		(170,025)	(170,025)	298,525	07/01/2032	2.B FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		01/24/2023	JPMORGAN CHASE & CO.		3,880,000	4,000,000	4,132,664	3,660,000	392,271	(2,263)		390,008		4,050,008		(170,008)	(170,008)	140,597	07/15/2026	4.B FE
017154-AL-9	ALLPK 2019-1A AR CLO		03/21/2023	SAMUEL A. RAMIREZ & COMPANY, INC.		9,710,000	10,000,000	9,600,900	9,621,748		23,080		23,080		9,644,828		65,172	65,172	236,791	01/20/2035	1.A FE
02209S-BL-6	ALTRIA GROUP INC ABS		03/03/2023	Market Axess		717,098	950,000	718,048			773		773		718,821		(1,723)	(1,723)	2,134	02/04/2032	2.B FE
023135-CP-9	AMAZON.COM INC		01/06/2023	MORGAN STANLEY		25,186,500	25,000,000	24,985,500	24,985,718		65		65		24,985,783		200,717	200,717	123,229	12/01/2027	1.D FE
023135-CQ-7	AMAZON.COM INC		01/05/2023	WELLS FARGO		24,960,050	25,000,000	24,982,250	24,982,431		48		48		24,982,479		(22,429)	(22,429)	122,708	12/01/2029	1.D FE
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THRO		01/15/2023	SCHEDULED REDEMPTION		219,064	219,064	213,435	213,435		5,629		5,629		219,064				5,750	07/15/2025	4.B FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		02/15/2023	SCHEDULED REDEMPTION		191,806	191,806	126,744	138,717		53,090		53,090		191,806				3,692	08/15/2029	4.B FE
00253X-AA-9	AMERICAN AIRLINES INC		01/06/2023	BANK OF AMERICA/MERRILL LYNCH		4,875,000	5,000,000	5,000,000	4,808,235	191,765			191,765		5,000,000		(125,000)	(125,000)	106,761	04/20/2026	3.B FE
00253X-AB-7	AMERICAN AIRLINES INC		01/06/2023	BANK OF AMERICA/MERRILL LYNCH		2,808,750	3,000,000	3,000,000	2,741,868	258,132			258,132		3,000,000		(191,250)	(191,250)	81,458	04/20/2029	3.B FE
02377B-AB-2	AMERICAN AIRLINES INC		03/22/2023	SCHEDULED REDEMPTION		31,406	31,406	29,241	29,302		2,105		2,105		31,406				565	09/22/2027	2.A FE
02378W-AA-7	AMERICAN AIRLINES INC		02/15/2023	SCHEDULED REDEMPTION		96,156	96,156	67,771	74,747		21,409		21,409		96,156				2,380	08/15/2026	3.B FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		03/22/2023	SCHEDULED REDEMPTION		467,317	467,317	364,237	405,780		61,536		61,536		467,317				10,281	03/22/2025	4.B FE
025816-CQ-0	AMERICAN EXPRESS COMPANY		01/25/2023	GOLDMAN, SACHS & CO.		475,675	500,000	499,495	499,631		12		12		499,643		(23,968)	(23,968)	4,469	03/04/2025	1.F FE
03076C-AG-1	AMERIPRISE FINANCIAL INC		03/03/2023	Jane Street Execution Services, LLC		741,988	760,000	740,096	741,652		1,802		1,802		743,453		(1,465)	(1,465)	11,092	10/15/2024	1.G FE
031162-DG-2	AMGEN INC		02/02/2023	U.S. BANCORP		1,998,531	2,270,000	2,082,089	2,082,995		156		156		2,083,151		(84,620)	(84,620)	45,501	02/22/2062	2.A FE
00175P-AC-7	AMN HEALTHCARE INC		01/26/2023	JPMORGAN CHASE & CO.		6,910,000	8,000,000	8,080,000	6,845,920	1,215,482	(1,416)		1,214,066		8,059,986		(1,149,986)	(1,149,986)	93,333	04/15/2029	3.C FE
03328L-AA-0	ANCHC_4R-R CLO		01/30/2023	SCHEDULED REDEMPTION		2,023	2,023	1,992	1,992		31		31		2,023				29	01/28/2031	1.A FE
03674X-AS-5	ANTERO RESOURCES CORP		02/01/2023	Various		10,294,950	10,965,000	11,200,838	10,165,761	993,084	(2,931)		990,154		11,155,915		(860,965)	(860,965)	232,720	03/01/2030	3.A FE
00185A-AK-0	AON PLC		01/06/2023	TD SECURITIES		781,150	799,000	910,907	866,389		(563)		(563)		865,826		(84,675)	(84,675)	2,150	12/15/2025	2.A FE
037833-EL-0	APPLE INC		02/02/2023	WELLS FARGO		257,130	360,000	313,549	313,966		56		56		314,021		(56,891)	(56,891)	5,159	08/05/2061	1.B FE
037833-EN-6	APPLE INC		01/09/2023	GOLDMAN, SACHS & CO.		9,457,800	10,000,000	9,987,600	9,988,232		44		44		9,988,276		(530,476)	(530,476)	138,125	08/08/2029	1.B FE
038522-AR-9	ARAMARK SERVICES INC		02/22/2023	BARCLAYS		602,820	610,000	605,741	602,503	3,055	188		3,243		605,746		(2,926)	(2,926)	12,206	05/01/2025	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03938L-BE-3	ARCELORMITTAL SA	D	02/01/2023	BARCLAYS		18,779,580	18,000,000	17,983,440	17,983,693		253		253		17,983,947		795,633	795,633	209,600	11/29/2027	2.C FE
04686J-AF-8	ATHENE HOLDING LTD		02/02/2023	DEUTSCHE BANK AG		634,350	590,000	596,744	596,731		(46)		(46)		596,685		37,666	37,666	8,174	02/01/2033	2.A FE
05069G-30-9	AUCT PT 2006-7B ABS		02/15/2023	DISTRIBUTION		26											26	26		06/08/2026	3.A FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		03/01/2023	DISTRIBUTION		5											5	5		06/01/2027	2.C FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		02/22/2023	DISTRIBUTION		17											17	17		06/08/2026	3.A FE
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		02/28/2023	DISTRIBUTION		4											4	4		05/29/2027	2.C FE
05329R-AA-1	AUTONATION INC		03/30/2023	JPMORGAN CHASE & CO.		2,965,900	3,500,000	3,494,225	3,494,630		125		125		3,494,756		(528,856)	(528,856)	79,353	03/01/2032	2.C FE
053332-AY-8	AUTOZONE INC		01/23/2023	Millennium Advisors		400,332	410,000	424,752	420,783		(306)		(306)		420,477		(20,145)	(20,145)	4,128	04/15/2025	2.B FE
053332-BA-9	AUTOZONE INC		02/06/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		206,890	260,000	231,247	233,735		297		297		234,032		(27,142)	(27,142)	2,419	01/15/2031	2.B FE
053332-BD-3	AUTOZONE INC		02/15/2023	BARCLAYS		9,669,200	10,000,000	9,983,400			73		73		9,983,473		(314,273)	(314,273)	26,389	02/01/2033	2.B FE
05348E-AV-1	AVALONBAY COMMUNITIES		03/06/2023	GOLDMAN, SACHS & CO.		1,906,218	1,989,000	2,214,016	2,113,144		(9,478)		(9,478)		2,103,666		(197,448)	(197,448)	18,489	06/01/2025	1.G FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		01/04/2023	JPMORGAN CHASE & CO.		459,550	500,000	464,850	453,500	12,337	87		12,424		465,924		(6,374)	(6,374)	13,656	07/15/2027	4.A FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		02/17/2023	DISTRIBUTION		7									7			7		08/21/2027	2.C FE
06051G-JS-9	BANK OF AMERICA CORP		02/23/2023	BANK OF AMERICA/MERRILL LYNCH		12,183,606	13,800,000	13,867,261	13,847,632		(2,083)		(2,083)		13,845,549		(1,661,943)	(1,661,943)	142,911	07/22/2027	1.G FE
06051G-LC-1	BANK OF AMERICA CORP		02/22/2023	BARCLAYS		20,634,800	20,000,000	20,000,000	20,000,000						20,000,000		634,800	634,800	358,453	11/10/2028	1.G FE
06368L-AP-1	BANK OF MONTREAL	A	01/06/2023	Various		9,878,240	10,000,000	9,993,700	9,994,607		76		76		9,994,683		(116,443)	(116,443)	136,944	09/14/2024	1.F FE
06368L-AQ-9	BANK OF MONTREAL	A	02/14/2023	GOLDMAN, SACHS & CO.		9,867,800	10,000,000	9,995,600	9,995,835		99		99		9,995,934		(128,134)	(128,134)	198,444	09/14/2027	1.F FE
06368L-GU-4	BANK OF MONTREAL	A	03/24/2023	Various		6,330,302	6,300,000	6,294,708			115		115		6,294,823		35,479	35,479	14,271	12/12/2024	1.F FE
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE		02/07/2023	MORGAN STANLEY		9,864,500	10,000,000	10,000,000							10,000,000		(135,500)	(135,500)	11,765	02/01/2034	1.E FE
06406R-BF-3	BANK OF NEW YORK MELLON CORP/THE -		02/15/2023	Various		19,599,930	20,000,000	20,000,000	20,000,000						20,000,000		(400,070)	(400,070)	104,139	06/13/2025	1.F FE
06405L-AC-5	BANK OF NEW YORK MELLON/THE		01/06/2023	BARCLAYS		10,055,900	10,000,000	10,000,000	10,000,000						10,000,000		55,900	55,900	69,653	11/21/2025	1.C FE
06738E-CE-3	BARCLAYS BANK PLC	D	03/02/2023	Various		16,254,850	15,000,000	15,000,000	15,000,000						15,000,000		1,254,850	1,254,850	360,488	11/02/2033	2.B FE
07132A-CC-5	BATLN 2015-8A A1R2 CLO		03/17/2023	Various		8,932,804	9,123,136	8,792,422	8,967,951		18,943		18,943		8,986,894		(54,090)	(54,090)	214,265	07/18/2030	1.A FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC		02/08/2023	BANK OF AMERICA/MERRILL LYNCH		1,782,218	2,863,000	2,863,000	1,820,988	1,042,012			1,042,012		2,863,000		(1,080,783)	(1,080,783)	26,751	06/01/2028	4.C FE
071734-AP-2	BAUSCH HEALTH COMPANIES INC		02/08/2023	JPMORGAN CHASE & CO.		1,930,875	2,850,000	2,850,000	1,965,446	884,555			884,555		2,850,000		(919,125)	(919,125)	91,645	02/01/2027	4.C FE
0778FP-AC-3	BELL CANADA INC	A	02/21/2023	Jane Street Execution Services, LLC		819,339	860,000	821,541	834,795		2,947		2,947		837,742		(18,402)	(18,402)	2,795	03/17/2024	2.A FE
08576P-AG-6	BERRY GLOBAL INC		03/30/2023	ASSIGNMENT OF SECURITIES		8,195,275	8,500,000	8,491,879	8,496,024		872		872		8,496,896		(556,621)	(556,621)	305,469	02/15/2024	2.C FE
093662-AH-7	BLOCK FINANCIAL LLC		01/04/2023	Jane Street Execution Services, LLC		239,479	270,000	273,993	273,636		(6)		(6)		273,631		(34,151)	(34,151)	4,098	08/15/2030	2.C FE
094234-AA-9	BLOOMIN BRANDS INC		02/08/2023	BANK MONTREAL / NESBITT BURNS		1,814,998	2,001,000	1,958,479	1,683,041	281,044	490		281,534		1,964,575		(149,578)	(149,578)	31,827	04/15/2029	4.A FE
097751-BM-2	BOMBARDIER INC	A	02/01/2023	ASSIGNMENT OF SECURITIES		1,543,850	1,540,000	1,528,450	1,525,084	8,875	209		9,085		1,534,168		(36,518)	(36,518)	89,833	03/15/2025	4.C FE
097751-BT-7	BOMBARDIER INC	A	03/02/2023	Market Axess		387,535	390,000	390,296			(152)		(152)		390,144		(2,609)	(2,609)	12,029	04/15/2027	5.B FE
097751-BZ-3	BOMBARDIER INC	A	03/21/2023	JPMORGAN CHASE & CO.		1,812,400	1,840,000	1,840,000							1,840,000		(27,600)	(27,600)	24,150	02/01/2029	4.C FE
097793-AE-3	BONANZA CREEK ENERGY INC		01/24/2023	SUNTRUST INVESTMENT SERVICES, INC.		539,252	575,000	575,000	525,697	49,303			49,303		575,000		(35,748)	(35,748)	8,066	10/15/2026	3.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC		01/23/2023	Market Axess		209,682	230,000	202,855	203,771	299	254		552		204,324		5,358	5,358	3,565	09/01/2028	3.C FE
10112R-AZ-7	BOSTON PROPERTIES LP		03/06/2023	SMBC Nikko Securities America, Inc		1,528,560	1,600,000	1,678,726	1,652,802		(4,758)		(4,758)		1,648,044		(119,484)	(119,484)	33,138	01/15/2025	2.A FE
103304-BV-2	BOYD GAMING CORPORATION		01/25/2023	MORGAN STANLEY		4,525,000	5,000,000	4,701,970	4,350,000	369,129	1,779		370,908		4,720,908		(195,908)	(195,908)	86,819	06/15/2031	4.C FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		02/22/2023	BNP CAPITAL MARKETS		14,722,800	15,000,000	15,000,000							15,000,000		(277,200)	(277,200)	22,055	02/13/2033	1.E FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	03/15/2023	SCHEDULED REDEMPTION		105,201	105,201	89,158	89,258		15,943		15,943		105,201				868	12/15/2032	1.F FE
11134L-AH-2	BROADCOM CORPORATION		01/23/2023	TD SECURITIES		964,760	1,000,000	1,041,900	1,034,875		(542)		(542)		1,034,333		(69,573)	(69,573)	20,451	01/15/2027	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
117043-AT-6	BRUNSWICK CORPORATION		01/11/2023	JPMORGAN CHASE & CO. ASSIGNMENT OF SECURITIES		3,049,447	4,005,000	3,994,747	3,996,009		31		31		3,996,040		(946,593)	(946,593)	38,715	08/18/2031	2.B FE
12429T-AD-6	BWAY HOLDING CO		02/24/2023			4,175,000	4,175,000	3,977,750	4,008,975		18,022		18,022		4,026,997		148,003	148,003	82,282	04/15/2024	4.C FE
127387-AL-2	CADENCE DESIGN SYSTEMS INC		01/04/2023	Jane Street Execution Services, LLC		655,182	660,000	663,973	663,392		(25)		(25)		663,366		(8,184)	(8,184)	6,497	10/15/2024	1.G FE
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORATION		03/24/2023	Various		14,898,036	17,236,000	17,236,000	17,236,000						17,236,000		(2,337,964)	(2,337,964)	130,736	11/02/2027	2.A FE
14040H-CK-9	CAPITAL ONE FINANCIAL CORPORATION		03/23/2023	TD SECURITIES		5,922,030	6,124,000	6,124,000	6,124,000						6,124,000		(201,970)	(201,970)	25,359	12/06/2024	2.A FE
14040H-CM-5	CAPITAL ONE FINANCIAL CORPORATION		03/23/2023	GOLDMAN, SACHS & CO.		6,517,700	7,000,000	7,000,000	7,000,000						7,000,000		(482,300)	(482,300)	104,561	03/03/2026	2.A FE
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION		03/24/2023	JPMORGAN CHASE & CO.		8,506,900	10,000,000	10,000,000	10,000,000						10,000,000		(1,493,100)	(1,493,100)	188,198	03/01/2030	2.A FE
14040H-CQ-6	CAPITAL ONE FINANCIAL CORPORATION		03/24/2023	Various		9,349,149	9,640,000	9,631,040	9,000,000		178		178		9,631,218		(282,068)	(282,068)	152,471	05/09/2025	2.A FE
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION		01/27/2023	BARCLAYS		7,010,290	7,000,000	7,000,000							7,000,000		10,290	10,290		02/01/2029	2.A FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		02/02/2023	Various		7,105,735	7,000,000	7,000,000							7,000,000		105,735	105,735	2,828	02/01/2034	2.A FE
14149Y-BA-5	CARDINAL HEALTH INC		01/04/2023	Millennium Advisors		611,579	630,000	612,253	612,840		122		122		612,962		(1,383)	(1,383)	3,124	11/15/2024	2.B FE
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		01/04/2023	Jane Street Execution Services, LLC		880,929	1,050,000	896,469	904,527		233		233		904,760		(23,831)	(23,831)	10,026	03/01/2030	2.B FE
14913R-3C-9	CATERPILLAR FINANCIAL SERVICES COR		03/16/2023	RBC DOMINION SECURITIES		5,068,850	5,000,000	4,998,950			14		14		4,998,964		69,886	69,886	7,500	03/10/2025	1.E FE
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/01/2023	MATURED		825,000	825,000	825,257	820,556	4,444			4,444		825,000				16,500	03/01/2023	3.C FE
19737L-AA-1	CECLO 2021-31A X CLO		01/20/2023	SCHEDULED REDEMPTION		100,000	100,000	98,023	98,240		1,760		1,760		100,000				1,340	04/20/2034	1.A FE
15189T-BA-4	CENTERPOINT ENERGY INC		03/03/2023	DEUTSCHE BANK AG		621,187	700,000	645,932	654,933		2,293		2,293		657,225		(36,038)	(36,038)	2,707	06/01/2026	2.B FE
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		01/31/2023	JPMORGAN CHASE & CO.		7,345,474	7,833,000	7,827,599	7,828,739		47		47		7,828,786		(483,312)	(483,312)	61,989	11/15/2029	2.C FE
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDINGS L		01/25/2023	JPMORGAN CHASE & CO.		11,357,554	13,850,000	13,757,525	13,762,118		498		498		13,762,616		(2,405,062)	(2,405,062)	218,366	12/31/2039	2.C FE
16411R-AK-5	CHENIERE ENERGY INC		01/24/2023	MORGAN STANLEY		15,813,765	16,668,000	17,300,331	15,065,655	2,042,462	(10,439)		2,032,024		17,097,679		(1,283,914)	(1,283,914)	216,279	10/15/2028	3.A FE
12550M-AJ-9	CIFC 2015-3A AR CLO		03/17/2023	Various		4,748,077	4,826,608	4,743,107	4,750,010		14,641		14,641		4,764,650		(16,573)	(16,573)	104,762	04/19/2029	1.A FE
75524K-PG-3	CITIZENS BANK NA		02/16/2023	GOLDMAN, SACHS & CO.		9,769,100	10,000,000	10,000,000	10,000,000						10,000,000		(230,900)	(230,900)	244,000	08/09/2028	2.A FE
184496-AQ-0	CLEAN HARBORS INC		02/10/2023	CASTLEOAK SECURITIES, L.P.		1,666,575	1,646,000	1,646,000							1,646,000		20,575	20,575	5,830	02/01/2031	3.C FE
186108-CJ-3	CLEVELAND ELECTRIC ILLUM		02/06/2023	Jane Street Execution Services, LLC		473,182	470,000	507,558	494,623		(1,529)		(1,529)		493,094		(19,912)	(19,912)	12,422	08/15/2024	2.A FE
185899-AG-6	CLEVELAND-CLIFFS INC		03/02/2023	MORGAN STANLEY		919,146	910,000	927,991			(600)		(600)		927,390		(8,245)	(8,245)	29,177	03/15/2026	3.B FE
189754-AA-2	COACH INC		02/21/2023	Millennium Advisors		947,525	970,000	954,102			535		535		954,636		(7,111)	(7,111)	16,261	04/01/2025	3.B FE
20030N-EA-5	COMCAST CORPORATION		01/09/2023	GOLDMAN, SACHS & CO.		20,718,600	20,000,000	19,991,000	19,991,237		44		44		19,991,281		727,319	727,319	190,222	11/15/2027	1.G FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		01/20/2023	JPMORGAN CHASE & CO.		6,724,050	7,796,000	7,169,656	6,041,900	1,151,339	6,802		1,158,141		7,200,041		(475,991)	(475,991)	254,812	03/01/2027	5.A FE
203372-AX-5	COMMSCOPE INC		01/11/2023	GOLDMAN, SACHS & CO.		6,562,585	7,793,000	7,793,000	6,282,717	1,510,283			1,510,283		7,793,000		(1,230,415)	(1,230,415)	134,859	09/01/2029	4.B FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		01/19/2023	MUFG SECURITIES AMERICAS INC		1,071,840	1,392,000	1,353,720	945,449	420,681	334		421,015		1,366,464		(294,624)	(294,624)	24,747	03/15/2027	5.A FE
212015-AL-5	CONTINENTAL RESOURCES		02/06/2023	Market Axess		528,951	530,000	541,814	532,959		(1,053)		(1,053)		531,906		(2,955)	(2,955)	7,486	04/15/2023	2.C FE
219350-BQ-7	CORNING INC		02/02/2023	MORGAN STANLEY		421,542	430,000	506,540	506,289		(29)		(29)		506,260		(84,718)	(84,718)	5,273	11/15/2079	2.A FE
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)	D	02/06/2023	BARCLAYS		210,285	250,000	235,058	237,842		330		330		238,172		(27,887)	(27,887)	1,571	08/07/2026	1.G FE
225401-AG-3	CREDIT SUISSE GROUP AG	D	03/17/2023	Various		7,362,500	9,750,000	9,750,000	9,750,000						9,750,000		(2,387,500)	(2,387,500)	112,245	06/12/2024	2.B FE
225401-AT-5	CREDIT SUISSE GROUP AG	D	03/09/2023	BARCLAYS		3,458,594	4,326,000	4,289,108	4,296,211		1,404		1,404		4,297,615		(839,021)	(839,021)	34,657	02/02/2027	2.B FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		01/26/2023	STIFEL CAPITAL MARKETS		2,814,000	2,800,000	2,800,000							2,800,000		14,000	14,000		02/15/2028	2.B FE
126307-AS-6	CSC HOLDINGS LLC		01/23/2023	WELLS FARGO		4,150,000	5,000,000	5,031,250	4,031,250	984,264	(307)		983,958		5,015,208		(865,208)	(865,208)	129,896	02/01/2028	4.A FE
126307-AY-3	CSC HOLDINGS LLC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH		664,300	910,000	935,953	618,800	302,487	(302)		302,185		920,985		(256,685)	(256,685)	24,646	04/01/2028	5.A FE
126307-AZ-0	CSC HOLDINGS LLC		01/26/2023	Various		11,046,520	12,932,000	13,715,238	10,571,910	2,787,703	(9,328)		2,778,374		13,350,284		(2,303,764)	(2,303,764)	408,927	02/01/2029	4.A FE
126307-BD-8	CSC HOLDINGS LLC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH		1,185,000	2,000,000	1,937,500	1,105,268	840,461	376		840,837		1,946,105		(761,105)	(761,105)	13,875	12/01/2030	5.A FE
22944B-AK-4	CSMC 2007-5 1A10		03/27/2023	VARIOUS		1,683											1,683	1,683		08/25/2037	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22944B-AF-5	CSMC 2007-5 1A6		03/27/2023	VARIOUS		52											52	52		08/25/2037	2.B FE
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		01/20/2023	ASSIGNMENT OF SECURITIES		558,000	558,000	558,000	558,000						558,000				6,278	10/20/2025	2.B FE
251526-BR-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	02/27/2023	MATURED		8,000,000	8,000,000	7,984,560	7,999,476		524		524		8,000,000				158,000	02/27/2023	2.A FE
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	03/13/2023	ASSIGNMENT OF SECURITIES		13,384,840	14,000,000	13,982,500	13,992,151		362		362		13,992,514		(1,027,674)	(1,027,674)	747,600	01/19/2027	2.B FE
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	03/13/2023	ASSIGNMENT OF SECURITIES		4,895,100	5,000,000	4,699,900	4,707,199		9,272		9,272		4,716,471		28,629	28,629	199,826	06/21/2028	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC		03/16/2023	Various		7,691,730	8,390,000	8,629,136	7,506,197	1,062,695	(3,614)		1,059,081		8,565,279		(873,549)	(873,549)	229,753	08/15/2027	3.B FE
25470X-AL-9	DISH DBS CORP		03/15/2023	MATURED		530,000	530,000	539,600	527,563	2,455	(18)		2,437		530,000				13,250	03/15/2023	4.C FE
25470M-AG-4	DISH NETWORK CORP		01/18/2023	BANK OF AMERICA/MERRILL LYNCH		2,529,625	2,450,000	2,499,000							2,499,000		30,625	30,625	56,775	11/15/2027	4.A FE
23345M-AC-1	DT MIDSTREAM INC		02/22/2023	DEUTSCHE BANK AG		4,442,900	5,000,000	4,993,100	4,993,506		84		84		4,993,590		(550,690)	(550,690)	77,042	04/15/2032	2.C FE
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		01/03/2023	BANK OF AMERICA/MERRILL LYNCH		4,983,150	5,000,000	4,985,050							4,985,050		(1,900)	(1,900)		01/15/2033	1.F FE
036752-AV-5	ELEVANCE HEALTH INC		01/09/2023	GOLDMAN, SACHS & CO.		12,185,640	12,000,000	11,996,880	11,997,037		27		27		11,997,064		188,576	188,576	119,483	10/15/2025	2.B FE
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		01/04/2023	Jane Street Execution Services, LLC		295,150	290,000	321,236	314,057		(115)		(115)		313,941		(18,791)	(18,791)	3,833	10/15/2025	2.A FE
29278N-AL-7	ENERGY TRANSFER OPERATING LP		03/15/2023	MATURED		10,000,000	10,000,000	10,501,700	10,000,000						10,000,000				212,500	03/15/2023	2.C FE
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP		03/02/2023	Market Axess		290,027	360,000	309,528	296,916	13,505	190		13,695		310,611		(20,584)	(20,584)	8,680	04/01/2044	3.A FE
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC		01/27/2023	SCOTIA CAPITAL (USA) INC.		12,168,360	12,000,000	11,987,160			234		234		11,987,394		180,966	180,966	35,350	01/10/2026	2.A FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		01/04/2023	GOLDMAN, SACHS & CO.		10,042,400	10,000,000	9,980,300							9,980,300		62,100	62,100		01/31/2033	2.A FE
26884L-AH-2	EQT CORP		01/04/2023	WELLS FARGO		652,483	650,000	688,526	678,913		(183)		(183)		678,730		(26,247)	(26,247)	17,141	02/01/2025	2.C FE
26884L-AQ-2	EQT CORP		01/26/2023	RBC DOMINION SECURITIES		15,223,800	15,000,000	14,944,350	14,946,465		705		705		14,947,170		276,630	276,630	275,500	04/01/2028	2.C FE
29444U-BU-9	EQUINIX INC		01/23/2023	WELLS FARGO		4,374,964	4,760,000	4,734,962	4,736,492		140		140		4,736,632		(361,668)	(361,668)	51,567	04/15/2032	2.B FE
30161N-AZ-4	EXELON CORPORATION		01/12/2023	EXCHANGE		4,994,493	5,000,000	4,993,450	4,994,455		38		38		4,994,493				44,688	03/15/2027	2.B FE
316773-DG-2	FIFTH THIRD BANCORP		02/16/2023	GOLDMAN, SACHS & CO.		8,473,675	8,750,000	8,750,000	8,750,000						8,750,000		(276,325)	(276,325)	235,452	07/28/2030	2.A FE
31677Q-BR-9	FIFTH THIRD BANK		02/16/2023	GOLDMAN, SACHS & CO.		1,395,109	1,542,000	1,579,247	1,572,037		(986)		(986)		1,571,051		(175,942)	(175,942)	19,275	02/01/2027	1.G FE
31944T-AA-8	FIRSTCASH INC		02/22/2023	BNP CAPITAL MARKETS		352,956	400,000	358,956	356,026	3,615	661		4,276		360,302		(7,346)	(7,346)	14,563	01/01/2030	3.B FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/12/2023	BARCLAYS		4,707,500	5,000,000	5,270,838	4,612,500	576,079	(1,539)		574,539		5,187,039		(479,539)	(479,539)	75,250	09/15/2027	3.A FE
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/26/2023	MORGAN STANLEY		6,541,875	6,750,000	6,744,375	6,287,814	456,967	46		457,013		6,744,827		(202,952)	(202,952)	106,852	04/15/2030	3.A FE
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/20/2023	MORGAN STANLEY		6,802,500	7,000,000	7,000,000	6,528,200	471,800			471,800		7,000,000		(197,500)	(197,500)	117,056	04/15/2032	3.A FE
345370-DB-3	FORD MOTOR COMPANY		01/24/2023	MORGAN STANLEY		1,881,750	1,950,000	1,925,625	1,800,546	125,711	124		125,835		1,926,381		(44,631)	(44,631)	51,875	08/19/2032	3.A FE
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		02/17/2023	BANK OF AMERICA/MERRILL LYNCH		830,000	1,000,000	1,000,000	820,840	179,160			179,160		1,000,000		(170,000)	(170,000)	11,000	11/13/2030	3.A FE
345397-B8-5	FORD MOTOR CREDIT COMPANY LLC		01/27/2023	Various		20,877,500	22,500,000	22,499,775	20,539,800	1,960,044	5		1,960,050		22,499,850		(1,622,350)	(1,622,350)	241,021	02/10/2025	3.A FE
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/10/2023	BANK OF AMERICA/MERRILL LYNCH		18,500,000	20,000,000	19,997,400	18,658,000	1,339,742	94		1,339,835		19,997,835		(1,497,835)	(1,497,835)	291,500	05/28/2027	3.A FE
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		03/10/2023	GOLDMAN, SACHS & CO.		12,030,000	12,000,000	12,000,000	12,000,000						12,000,000		30,000	30,000	318,500	11/04/2027	3.A FE
345397-C4-3	FORD MOTOR CREDIT COMPANY LLC		01/17/2023	MORGAN STANLEY		4,896,000	4,800,000	4,793,904			62		62		4,793,966		102,034	102,034	12,047	03/06/2026	3.A FE
345397-C6-8	FORD MOTOR CREDIT COMPANY LLC		01/18/2023	BARCLAYS		5,016,000	4,800,000	4,794,096			24		24		4,794,120		221,880	221,880	13,720	03/06/2030	3.A FE
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		03/16/2023	Market Axess		855,351	880,000	860,878			742		742		861,619		(6,268)	(6,268)	26,852	10/01/2025	3.C FE
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC		02/01/2023	RBC DOMINION SECURITIES		2,407,050	3,000,000	2,934,240	2,935,037		94		94		2,935,131		(528,081)	(528,081)	48,000	03/25/2052	2.B FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/15/2023	MATURED		12,000,000	12,000,000	12,213,500	12,029,983		(29,983)		(29,983)		12,000,000				232,500	03/15/2023	2.C FE
36485M-AM-1	GARDA WORLD SECURITY CORP	A	01/24/2023	Various		4,525,875	4,500,000	4,500,000							4,500,000		25,875	25,875		02/15/2028	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
361448-AQ-6	GATX CORPORATION		03/30/2023	MATURED		3,155,000	3,155,000	3,296,502	3,166,185		(11,185)		(11,185)		3,155,000				61,523	03/30/2023	2.B FE
370334-CF-9	GENERAL MILLS INC		01/23/2023	Jane Street Execution Services, LLC		659,307	670,000	701,215	692,836		(646)		(646)		692,190		(32,883)	(32,883)	7,296	04/17/2025	2.B FE
37045V-AE-0	GENERAL MOTORS CO		03/01/2023	ASSIGNMENT OF SECURITIES		8,000,000	8,000,000	8,674,960	8,143,722		(31,564)		(31,564)		8,112,159		(112,159)	(112,159)	161,417	10/02/2023	2.C FE
37045V-AV-2	GENERAL MOTORS CO		01/27/2023	SOCIETE GENERALE		14,880,730	14,552,000	14,537,302	14,543,902		226		226		14,544,128		336,602	336,602	297,103	10/01/2025	2.C FE
37045X-CF-1	GENERAL MOTORS FINANCIAL CO INC		01/05/2023	MATURED		1,000,000	1,000,000	1,021,840	1,000,235		(235)		(235)		1,000,000				16,250	01/05/2023	2.C FE
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC		01/23/2023	SMBC Nikko Securities America, Inc		6,126,892	6,517,000	6,506,768	6,511,765		137		137		6,511,902		(385,010)	(385,010)	17,424	06/20/2025	2.C FE
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC		03/10/2023	BARCLAYS		1,618,954	1,899,000	1,896,864	1,897,284		62		62		1,897,346		(278,392)	(278,392)	19,496	04/10/2028	2.C FE
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC		01/24/2023	Various		3,724,795	4,200,000	4,170,907	4,177,808		434		434		4,178,241		(453,446)	(453,446)	7,985	06/10/2026	2.C FE
37045X-DU-7	GENERAL MOTORS FINANCIAL CO INC		03/28/2023	Various		10,896,859	11,250,000	11,247,750	11,248,278		180		180		11,248,457		(351,598)	(351,598)	205,042	04/07/2025	2.C FE
37185L-AF-9	GENESIS ENERGY LP		01/25/2023	ASSIGNMENT OF SECURITIES		3,005,100	3,000,000	2,977,500	2,894,985	90,336	652		90,988		2,985,973		19,127	19,127	18,750	06/15/2024	4.B FE
37255J-AA-0	GENTING NEW YORK LLC		02/07/2023	Market Axess		243,737	270,000	257,486	236,111	23,810	315		24,125		260,236		(16,499)	(16,499)	4,307	02/15/2026	3.A FE
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE		02/23/2023	MATURED		2,833,333	2,833,333	2,831,945	2,833,291		42		42		2,833,333				45,333	02/23/2023	1.F FE
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE		03/08/2023	ASSIGNMENT OF SECURITIES		2,800,000	2,800,000	2,796,377	2,798,048		305		305		2,798,352		1,648	1,648	9,422	03/08/2024	1.F FE
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE		01/04/2023	Millennium Advisors		1,437,148	1,640,000	1,486,873	1,497,774		375		375		1,498,148		(61,000)	(61,000)	6,656	10/21/2027	1.F FE
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE		02/06/2023	Market Axess		2,424,996	2,520,000	2,405,550	1,584,008		5,104		5,104		2,413,783		11,213	11,213	23,860	01/24/2025	1.F FE
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE		02/07/2023	MORGAN STANLEY		14,690,550	15,000,000	15,000,000	15,000,000						15,000,000		(309,450)	(309,450)	310,005	08/23/2028	1.F FE
389284-AA-8	GRAY ESCROW INC		01/24/2023	BANK OF AMERICA/MERRILL LYNCH		3,467,500	3,800,000	4,108,625	3,369,802	563,232	(3,679)		559,553		3,929,355		(461,855)	(461,855)	52,461	05/15/2027	4.B FE
389375-AJ-5	GRAY TELEVISION INC		01/26/2023	RBC DOMINION SECURITIES		2,765,000	3,000,000	3,120,000	2,672,760	372,598	(2,147)		370,451		3,043,211		(278,211)	(278,211)	94,163	07/15/2026	4.B FE
36261N-AA-5	GYP HOLDINGS III CORP		03/02/2023	Various		6,323,510	7,200,000	7,102,510	5,874,669	1,229,664	2,079		1,231,744		7,106,412		(782,902)	(782,902)	99,270	05/01/2029	4.B FE
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES		02/15/2023	MATURED		3,000,000	3,000,000	2,997,360	2,999,931		69		69		3,000,000				50,250	02/15/2023	2.C FE
418751-AB-9	HAT HOLDINGS I LLC & HAT		03/02/2023	Market Axess		489,105	510,000	501,019			285		285		501,304		(12,199)	(12,199)	11,985	04/15/2025	2.C FE
42809H-AF-4	HESS CORP		02/21/2023	Jane Street Execution Services, LLC		847,580	870,000	860,621	862,795		660		660		863,455		(15,875)	(15,875)	18,439	07/15/2024	2.C FE
40390D-AC-9	HLF FINANCING SARL LLC		02/09/2023	BANK OF AMERICA/MERRILL LYNCH		2,570,783	3,666,000	3,666,000	2,525,031	1,140,969			1,140,969		3,666,000		(1,095,218)	(1,095,218)	35,744	06/01/2029	4.A FE
40439D-AN-8	HLM 15A-19 A1R CLO		03/17/2023	DEUTSCHE BANK AG		48,400,000	50,000,000	48,137,500	48,225,210		370,284		370,284		48,595,494		(195,494)	(195,494)	1,150,026	01/22/2035	1.A FE
40639G-AA-7	HLSY 2022-6A A1 CLO		03/21/2023	MORGAN STANLEY		19,880,000	20,000,000	19,950,000	19,951,595		1,449		1,449		19,953,044		(73,044)	(73,044)	621,519	10/30/2034	1.A FE
437076-CR-1	HOME DEPOT INC		01/06/2023	GOLDMAN, SACHS & CO.		2,965,290	3,000,000	2,998,920	2,999,017		9		9		2,999,026		(33,736)	(33,736)	37,000	09/15/2025	1.F FE
40434L-AK-1	HP INC		01/23/2023	Various		1,446,816	1,535,000	1,531,423	1,531,759		30		30		1,531,789		(84,974)	(84,974)	17,056	04/15/2029	2.B FE
40434L-AM-7	HP INC		01/09/2023	MORGAN STANLEY		19,692,800	20,000,000	19,968,200	19,970,868		141		141		19,971,009		(278,209)	(278,209)	527,778	01/15/2028	2.B FE
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)		02/16/2023	BARCLAYS		6,099,120	6,000,000	5,985,900	5,986,090		227		227		5,986,317		112,803	112,803	87,575	01/10/2030	1.G FE
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		03/02/2023	Jane Street Execution Services, LLC		3,162,565	3,500,000	3,460,450	3,473,179		662		662		3,473,841		(311,276)	(311,276)	54,688	05/01/2029	2.C FE
44891A-BD-8	HYUNDAI CAPITAL AMERICA		01/27/2023	JPMORGAN CHASE & CO.		4,202,910	4,500,000	4,498,875	4,499,350		13		13		4,499,363		(296,453)	(296,453)	38,938	11/02/2026	2.A FE
44891A-BE-6	HYUNDAI CAPITAL AMERICA		02/10/2023	MATURED		10,565,000	10,565,000	10,560,457	10,564,831		169		169		10,565,000				125,459	02/10/2023	2.A FE
44891A-BN-6	HYUNDAI CAPITAL AMERICA		01/27/2023	RBC DOMINION SECURITIES		17,741,685	19,500,000	19,463,145	19,479,327		603		603		19,479,929		(1,738,244)	(1,738,244)	103,350	10/15/2025	2.A FE
44891A-BR-7	HYUNDAI CAPITAL AMERICA		01/25/2023	RBC DOMINION SECURITIES		9,585,600	10,000,000	9,987,300	9,995,649		307		307		9,995,956		(410,356)	(410,356)	44,222	01/08/2024	2.A FE
44891A-BS-5	HYUNDAI CAPITAL AMERICA		01/27/2023	BARCLAYS		6,282,227	7,064,000	7,054,817	7,058,382		152		152		7,058,534		(776,307)	(776,307)	51,783	01/08/2026	2.A FE
44891A-BZ-9	HYUNDAI CAPITAL AMERICA		01/27/2023	BARCLAYS		2,381,229	2,701,000	2,685,611	2,688,850		263		263		2,689,113		(307,884)	(307,884)	16,589	09/17/2026	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC	D	03/05/2023	MATURED		9,000,000	9,000,000	8,979,300	8,999,200		800		800		9,000,000				168,750	03/05/2023	2.A FE
449253-AB-9	IAA SPINCO INC		03/20/2023	ASSIGNMENT OF SECURITIES		3,596,250	3,500,000	3,543,750	3,414,649	104,842	(1,651)		103,191		3,517,840		(17,840)	(17,840)	147,049	06/15/2027	4.B FE
451102-BW-6	ICAHN ENTERPRISES LP		02/07/2023	Jane Street Execution Services, LLC		498,265	510,000	488,096	488,963	1,168	1,155		2,323		491,286		6,979	6,979	9,690	09/15/2024	3.C FE
449691-AA-2	ILIAD HOLDING SAS	D	01/30/2023	BANK OF AMERICA/MERRILL LYNCH		4,169,000	4,400,000	4,400,000	4,080,798	319,202			319,202		4,400,000		(231,000)	(231,000)	84,211	10/15/2026	4.A FE
45258L-AA-5	IMOLA MERGER CORP		01/27/2023	BANK OF AMERICA/MERRILL LYNCH		1,785,000	2,000,000	2,025,708	1,735,228	285,227	(473)		284,754		2,019,982		(234,982)	(234,982)	20,056	05/15/2029	3.C FE
45256#-AB-8	IMPACT CIL PARENT CMBS		03/11/2023	SCHEDULED REDEMPTION		87,417	87,417	87,416	86,873		544		544		87,417				1,409	10/28/2056	1.G FE
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		03/01/2023	SCHEDULED REDEMPTION		76,592	76,592	76,463	76,424	81	87		168		76,592					07/25/2031	5.B GI
45669E-AD-8	INDX 2007-AR5 CM		03/27/2023	VARIOUS		781											781	781		05/26/2037	1.E FE
458140-CH-1	INTEL CORPORATION		02/17/2023	WELLS FARGO		2,952,930	3,000,000	2,998,200			2		2		2,998,202		(45,272)	(45,272)	5,625	02/10/2043	1.E FE
458140-CX-4	INTEL CORPORATION		02/08/2023	Various		3,081,660	3,000,000	2,998,620							2,998,620		83,040	83,040		02/10/2063	1.E FE
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC		01/06/2023	GOLDMAN, SACHS & CO.		16,675,300	17,000,000	16,981,300	16,984,916		152		152		16,985,067		(309,767)	(309,767)	81,010	05/23/2025	1.G FE
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC		01/09/2023	BARCLAYS		9,793,600	10,000,000	9,973,500	9,976,245		127		127		9,976,372		(182,772)	(182,772)	128,889	09/15/2027	1.G FE
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CO		02/06/2023	Jane Street Execution Services, LLC		1,144,188	1,200,000	1,131,096	1,132,664		1,538		1,538		1,134,202		9,986	9,986	21,010	01/27/2027	1.G FE
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CO		01/09/2023	Various		44,225,250	45,000,000	45,000,000	45,000,000						45,000,000		(774,750)	(774,750)	816,667	07/27/2025	1.G FE
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO		03/06/2023	BANK OF AMERICA/MERRILL LYNCH		9,585,700	10,000,000	9,997,600			17		17		9,997,617		(411,917)	(411,917)	42,222	02/06/2033	1.G FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		03/16/2023	ASSIGNMENT OF SECURITIES		202,508	200,000	225,000	201,218	2,098	(410)		1,688		202,906		(2,906)	(2,906)	10,128	02/15/2025	3.B FE
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		02/21/2023	Millennium Advisors		610,464	640,000	609,274			451		451		609,725		739	739	12,076	03/30/2030	2.B FE
46115H-AP-2	INTESA SANPAOLO SPA	D	02/06/2023	JPMORGAN CHASE & CO.		908,298	910,000	897,033	898,187		1,150		1,150		899,336		8,962	8,962	27,338	01/12/2024	2.B FE
462613-AM-2	IPALCO ENTERPRISES INC		03/03/2023	Jane Street Execution Services, LLC		957,845	990,000	955,099	958,725		3,266		3,266		961,991		(4,147)	(4,147)	18,926	09/01/2024	2.C FE
24422E-WR-6	JOHN DEERE CAPITAL CORP		01/09/2023	TD SECURITIES		10,127,700	10,000,000	9,995,000			5		5		9,995,005		132,695	132,695	2,639	01/20/2028	2.C FE
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		01/23/2023	MORGAN STANLEY		719,280	720,000	730,332	728,513		(300)		(300)		728,212		(8,932)	(8,932)	7,735	10/30/2024	2.B FE
50168Q-AE-5	LABL INC		03/29/2023	Various		1,919,000	1,900,000	1,900,000							1,900,000		19,000	19,000		11/01/2028	3.B FE
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA		02/02/2023	Market Axess		577,085	590,000	575,362			211		211		575,573		1,512	1,512	10,915	02/01/2025	3.B FE
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		03/16/2023	Various		5,498,308	6,554,000	6,545,808	5,505,550	1,041,954	267		1,042,222		6,547,772		(1,049,464)	(1,049,464)	166,947	02/01/2027	3.B FE
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		03/22/2023	Various		5,310,000	7,000,000	7,122,500	5,651,520	1,442,468	(5,830)		1,436,638		7,088,158		(1,778,158)	(1,778,158)	90,910	06/15/2029	3.B FE
52532X-AB-1	LEIDOS INC		02/28/2023	ASSIGNMENT OF SECURITIES		8,961,930	9,000,000	8,976,836	8,995,349		1,978		1,978		8,997,328		(35,398)	(35,398)	75,963	05/15/2023	2.C FE
526107-AD-9	LENNOX INTERNATIONAL INC.		01/23/2023	Market Axess		570,372	580,000	572,692	574,617		407		407		575,024		(4,652)	(4,652)	3,383	11/15/2023	2.B FE
527298-BN-2	LEVEL 3 FINANCING INC		03/16/2023	BANK OF AMERICA/MERRILL LYNCH		1,148,745	1,781,000	1,781,000	1,482,683	298,318			298,318		1,781,000		(632,255)	(632,255)	42,330	09/15/2027	3.C FE
527298-BR-3	LEVEL 3 FINANCING INC		03/17/2023	BARCLAYS		5,778,978	8,561,000	8,600,568	6,743,500	1,838,418	(1,799)		1,836,619		8,580,119		(2,801,141)	(2,801,141)	242,115	07/01/2028	3.C FE
527298-BS-1	LEVEL 3 FINANCING INC		03/16/2023	JPMORGAN CHASE & CO.		2,062,500	3,750,000	3,672,500	2,745,904	941,600	2,057		943,658		3,689,562		(1,627,062)	(1,627,062)	35,872	01/15/2029	3.C FE
532716-AN-7	LIMITED BRANDS INC		03/02/2023	MORGAN STANLEY		1,310,868	1,560,000	1,313,130	1,303,259	10,969	1,448		12,417		1,315,676		(4,808)	(4,808)	76,076	07/15/2037	4.A FE
536797-AF-0	LITHIA MOTORS INC		03/22/2023	MORGAN STANLEY		4,131,250	5,000,000	5,281,250	4,068,025	1,156,986	(8,378)		1,148,608		5,216,633		(1,085,383)	(1,085,383)	151,302	01/15/2031	3.B FE
539830-BU-2	LOCKHEED MARTIN CORPORATION		01/06/2023	GOLDMAN, SACHS & CO.		9,092,610	9,000,000	8,974,350	8,975,855		202		202		8,976,058		116,552	116,552	94,050	10/15/2025	1.G FE
539830-BV-0	LOCKHEED MARTIN CORPORATION		01/06/2023	BARCLAYS		20,630,000	20,000,000	19,966,600	19,967,687		147		147		19,967,834		662,166	662,166	215,333	11/15/2027	1.G FE
539830-BW-8	LOCKHEED MARTIN CORPORATION		01/06/2023	Various		15,669,950	15,000,000	14,915,700	14,916,858		109		109		14,916,967		752,983	752,983	160,417	01/15/2033	1.G FE
548661-EK-9	LOWES COMPANIES INC		01/09/2023	GOLDMAN, SACHS & CO.		7,930,400	8,000,000	7,998,000	7,998,198		18		18		7,998,216		(67,816)	(67,816)	120,267	09/08/2025	2.A FE
55261F-AR-5	M&T BANK CORPORATION		02/16/2023	BANK OF AMERICA/MERRILL LYNCH		11,610,960	12,000,000	12,000,000							12,000,000		(389,040)	(389,040)	40,424	01/27/2034	1.G FE
56585A-AJ-1	MARATHON PETROLEUM CORP		02/02/2023	Market Axess		469,878	510,000	555,441	554,868		(65)		(65)		554,804		(84,925)	(84,925)	9,988	09/15/2054	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		01/23/2023	Market Axess		437,360	500,000	406,135	408,644		732		732		409,376		27,984	27,984	2,500	06/15/2029	4.A FE
573874-AC-8	MARVELL TECHNOLOGY INC		01/23/2023	BARCLAYS		13,461,450	15,000,000	14,973,425	14,980,464		385		385		14,980,850		(1,519,400)	(1,519,400)	68,750	04/15/2026	2.C FE
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II		02/15/2023	GOLDMAN, SACHS & CO.		10,073,900	10,000,000	9,995,600	9,995,652		100		100		9,995,753		78,147	78,147	98,194	12/07/2027	1.B FE
577081-BE-1	MATTEL INC		03/23/2023	MORGAN STANLEY		4,630,000	5,000,000	4,487,500	4,520,919		31,153		31,153		4,552,071		77,929	77,929	81,938	04/01/2026	3.A FE
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING		01/30/2023	STIFEL CAPITAL MARKETS		5,037,500	5,000,000	5,000,000							5,000,000		37,500	37,500		08/15/2026	4.B FE
579780-AR-8	MCCORMICK & COMPANY INCORPORATED		01/25/2023	BARCLAYS		12,484,640	14,000,000	13,963,040	13,976,767		529		529		13,977,295		(1,492,655)	(1,492,655)	56,700	02/15/2026	2.B FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		02/22/2023	DISTRIBUTION		10											10	10		05/22/2027	2.C FE
59151K-AJ-7	METHANEX CORP	A	03/02/2023	JEFFERIES & COMPANY, INC.		189,080	232,000	230,499	175,740	54,956	6		54,961		230,701		(41,621)	(41,621)	3,459	12/01/2044	3.A FE
59156R-BB-3	METLIFE INC		02/10/2023	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	5,098,850	5,053,205		(8,108)		(8,108)		5,045,097		(45,097)	(45,097)	33,367	09/15/2023	1.G FE
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/31/2023	Various		7,047,166	7,000,000	6,990,270			8		8		6,990,278		56,888	56,888	3,905	03/28/2033	1.B FE
59523U-AA-5	MID-AMERICA APARTMENT COMMUNITIES		02/06/2023	Market Axess		248,420	250,000	257,628	253,652		(472)		(472)		253,180		(4,760)	(4,760)	3,374	10/15/2023	1.G FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		03/20/2023	Various		725,841	725,841	716,768	1,364,430		9,343		9,343		725,841				23,564	06/20/2027	2.C FE
61747Y-EX-9	MORGAN STANLEY		02/23/2023	JPMORGAN CHASE & CO.		30,506,100	30,000,000	30,000,000	30,000,000						30,000,000		506,100	506,100	659,835	10/16/2026	1.E FE
620076-BL-2	MOTOROLA SOLUTIONS INC		01/23/2023	STIFEL CAPITAL MARKETS		1,004,506	1,010,000	1,015,686	1,015,314		(61)		(61)		1,015,253		(10,747)	(10,747)	19,616	02/23/2028	2.C FE
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		03/15/2023	BANK OF AMERICA/MERRILL LYNCH		1,430,000	2,000,000	1,926,558	1,330,024	612,704	1,725		614,428		1,944,452		(514,452)	(514,452)	43,444	11/01/2028	4.C FE
55336V-AE-0	MPLX LP		03/13/2023	ASSIGNMENT OF SECURITIES		400,000	400,000	416,980	405,902		(2,188)		(2,188)		403,714		(3,714)	(3,714)	11,900	07/15/2023	2.B FE
55354G-AH-3	MSCI INC		03/02/2023	Jane Street Execution Services, LLC		703,776	800,000	710,240	696,828	16,646	1,860		18,507		715,335		(11,559)	(11,559)	9,867	11/15/2029	3.A FE
56586P-AA-6	MSTAT 2022-18A A1 CLO		03/20/2023	Various		21,836,111	22,000,000	21,890,000	21,894,861		5,428		5,428		21,900,289		(64,179)	(64,179)	745,907	07/20/2030	1.A
626738-AD-0	MURPHY OIL USA INC		01/23/2023	FLOW TRADERS BV		283,765	290,000	298,468	281,593	14,666	(172)		14,493		296,086		(12,321)	(12,321)	3,806	05/01/2027	3.B FE
63861V-AF-4	NATIONWIDE BUILDING SOCIETY	D	02/23/2023	HSBC SECURITIES, INC.		13,452,750	15,000,000	15,000,000	15,000,000						15,000,000		(1,547,250)	(1,547,250)	236,522	02/16/2028	1.G FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2023	SCHEDULED REDEMPTION		5,309	5,473	2,792	2,877	858	1,488		2,346		5,223				46	10/01/2041	4.B Z
641062-BA-1	NESTLE HOLDINGS INC.		01/06/2023	GOLDMAN, SACHS & CO.		19,735,600	20,000,000	19,993,400	19,994,028		52		52		19,994,081		(258,481)	(258,481)	260,000	09/12/2025	1.D FE
641062-BB-9	NESTLE HOLDINGS INC.		01/18/2023	Various		15,024,350	15,000,000	14,989,500	14,990,067		84		84		14,990,151		34,199	34,199	213,125	10/01/2027	1.D FE
64110L-AN-6	NETFLIX INC		01/23/2023	JPMORGAN CHASE & CO.		1,990,000	2,000,000	2,130,000	1,925,000	181,891	(1,746)		180,145		2,105,145		(115,145)	(115,145)	17,014	11/15/2026	3.A FE
64110L-AX-4	NETFLIX INC		03/16/2023	Jane Street Execution Services, LLC		1,485,902	1,420,000	1,447,292	1,446,490		(756)		(756)		1,445,733		40,169	40,169	31,432	05/15/2029	2.B FE
651229-BD-7	NEWELL BRANDS INC		02/23/2023	JPMORGAN CHASE & CO.		2,320,560	2,344,000	2,344,000	2,316,716	27,284			27,284		2,344,000		(23,440)	(23,440)	70,312	09/15/2029	3.A FE
651229-AW-6	NEWELL RUBBERMAID INC		03/22/2023	BANK OF AMERICA/MERRILL LYNCH		4,089,000	4,350,000	4,502,250	4,092,458	307,640	27,072		334,711		4,427,170		(338,170)	(338,170)	93,024	04/01/2026	3.A FE
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		01/09/2023	GOLDMAN, SACHS & CO.		19,860,400	20,000,000	19,995,000	19,995,826		45		45		19,995,871		(135,471)	(135,471)	51,917	06/20/2025	2.A FE
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS		02/07/2023	Jane Street Execution Services, LLC		488,695	500,000	482,950	485,001	737	939		1,677		486,677		2,018	2,018	12,042	07/15/2024	3.A FE
65535H-AP-4	NOMURA HOLDINGS INC	D	03/30/2023	SMBC Nikko Securities America, Inc		24,402,672	25,800,000	25,800,000	25,800,000						25,800,000		(1,397,328)	(1,397,328)	487,717	01/16/2025	2.A FE
65535H-AW-9	NOMURA HOLDINGS INC	D	02/23/2023	Various		5,514,501	6,303,000	6,303,000	6,303,000						6,303,000		(788,499)	(788,499)	64,539	07/14/2026	2.A FE
65535H-AY-5	NOMURA HOLDINGS INC	D	02/23/2023	GOLDMAN, SACHS & CO.		5,691,328	6,800,000	6,737,404	6,746,552		1,409		1,409		6,747,961		(1,056,633)	(1,056,633)	91,489	07/14/2028	2.A FE
65535H-AZ-2	NOMURA HOLDINGS INC	D	02/23/2023	BARCLAYS		3,542,200	4,000,000	4,000,000	4,000,000						4,000,000		(457,800)	(457,800)	55,637	01/22/2027	2.A FE
665859-AX-2	NORTHERN TRUST CORPORATION		03/07/2023	GOLDMAN, SACHS & CO.		20,367,284	19,400,000	19,331,324	19,332,154		957		957		19,333,111		1,034,173	1,034,173	419,188	11/02/2032	1.F FE
629377-CC-4	NRG ENERGY INC		03/28/2023	WELLS FARGO		3,201,350	3,224,000	3,437,340	3,196,757	82,236	(8,818)		73,418		3,270,175		(68,825)	(68,825)	150,925	01/15/2027	3.A FE
67077M-AV-0	NUTRIEN LTD	A	02/06/2023	Market Axess		882,079	890,000	887,660	889,110		250		250		889,359		(7,280)	(7,280)	3,993	05/13/2023	2.B FE
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		01/04/2023	Millennium Advisors		1,258,412	1,210,000	1,307,550	1,246,300	55,322	(205)		55,117		1,301,417		(43,005)	(43,005)	12,256	05/15/2028	3.A FE
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION		01/13/2023	MUFG SECURITIES AMERICAS INC		8,019,400	7,940,000	8,144,100	7,913,083	156,808	(1,998)		154,810		8,067,893		(48,493)	(48,493)	57,014	12/01/2025	3.A FE
670837-AC-7	OGE ENERGY CORPORATION		02/06/2023	JPMORGAN CHASE & CO.		572,066	580,000	571,932	577,438		654		654		578,092		(6,026)	(6,026)	815	05/26/2023	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
681919-BB-1	OMNICOM GROUP INC		03/16/2023	Market Axess		489,329	580,000	486,904			2,170		2,170		489,074		254	254	5,526	04/30/2030	2.A FE
683720-AC-0	OPEN TEXT HOLDINGS INC	C	01/25/2023	GOLDMAN, SACHS & CO.		5,696,250	7,000,000	7,018,758	5,441,065	1,575,230	(178)		1,575,052		7,016,117		(1,319,867)	(1,319,867)	44,917	12/01/2031	3.C FE
68389X-CJ-2	ORACLE CORPORATION		02/13/2023	DEUTSCHE BANK AG		10,601,900	10,000,000	9,982,400	9,982,587		158		158		9,982,744		619,156	619,156	166,667	11/09/2032	2.B FE
67103H-AH-0	OREILLY AUTOMOTIVE INC		02/02/2023	Market Axess		934,779	970,000	933,984	936,160		446		446		936,606		(1,827)	(1,827)	6,830	06/01/2029	2.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		01/30/2023	BANK OF AMERICA/MERRILL LYNCH		2,114,700	2,280,000	2,280,000	2,052,561	227,439			227,439		2,280,000		(165,300)	(165,300)	51,775	08/15/2027	4.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		01/24/2023	DEUTSCHE BANK AG		2,345,285	2,381,000	2,291,713	2,297,344		1,135		1,135		2,298,479		46,806	46,806	31,110	05/13/2027	4.B FE
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY		02/14/2023	Various		16,897,010	17,000,000	18,113,764	17,296,238		(47,490)		(47,490)		17,248,749		(351,739)	(351,739)	368,924	08/01/2023	2.C FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		03/01/2023	SCHEDULED REDEMPTION		150,000	150,000	145,065	146,521		3,479		3,479		150,000				2,417	12/30/2024	4.A PL
709599-BE-3	PENSKE TRUCK LEASING CO LP		01/05/2023	FIFTH THIRD SECURITIES, INC.		4,816,000	5,000,000	5,068,464	5,055,001		(386)		(386)		5,054,615		(238,615)	(238,615)	98,889	01/29/2026	2.B FE
709599-BR-4	PENSKE TRUCK LEASING CO LP		01/05/2023	FIFTH THIRD SECURITIES, INC.		4,045,720	4,000,000	3,987,800	3,988,037		48		48		3,988,085		57,635	57,635	31,333	11/15/2027	2.B FE
709599-BS-2	PENSKE TRUCK LEASING CO LP		02/23/2023	BARCLAYS		8,023,520	8,000,000	7,983,360			357		357		7,983,717		39,803	39,803	57,000	02/01/2028	2.B FE
19416M-AB-5	PERMIAN RESOURC OPTG LLC		01/23/2023	WELLS FARGO		281,535	300,000	263,889			227		227		264,116		17,419	17,419	1,175	07/01/2029	4.B FE
718172-CT-4	PHILIP MORRIS INTERNATIONAL INC ABS		01/09/2023	WELLS FARGO		5,027,950	5,000,000	4,993,950	4,994,307		81		81		4,994,388		33,562	33,562	38,438	11/15/2024	1.F FE
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC ABS		01/23/2023	Millennium Advisors		616,308	590,000	603,104	602,998		(106)		(106)		602,893		13,415	13,415	6,269	11/17/2029	1.F FE
718547-AR-3	PHILLIPS 66		03/29/2023	CANTOR FITZGERALD		10,033,400	10,000,000	9,952,900			10		10		9,952,910		80,490	80,490	2,944	06/30/2033	1.F FE
72147K-AF-5	PILGRIMS PRIDE CORP		02/17/2023	EXCHANGE		1,858,808	1,878,000	1,859,107	1,858,553		249		249		1,858,803		5	5	27,048	04/15/2031	2.C FE
69688X-AS-0	PLMRS 2014-1A A1R2 CLO		02/08/2023	BNP CAPITAL MARKETS		996,110	1,000,000	984,000	984,312		(381)		(381)		983,931		12,179	12,179	17,261	01/17/2031	1.A FE
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC		01/09/2023	BARCLAYS		28,387,800	28,000,000	28,000,000	28,000,000						28,000,000		387,800	387,800	321,987	10/28/2025	1.G FE
737446-AP-9	POST HOLDINGS INC		03/02/2023	DEUTSCHE BANK AG		227,428	250,000	228,383	226,229	3,602	414		4,017		230,246		(2,818)	(2,818)	3,094	12/15/2029	4.B FE
693506-BN-6	PPG INDUSTRIES INC		03/15/2023	MATURED		15,000,000	15,000,000	15,110,475	15,021,364		(21,364)		(21,364)		15,000,000				240,000	03/15/2023	2.A FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		02/14/2023	DISTRIBUTION		94,041											94,041	94,041		08/14/2026	3.A FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		02/17/2023	DISTRIBUTION		4											4	4		11/15/2026	2.C FE
69354N-AE-6	PRA GROUP INC		01/24/2023	BTIG, LLC		2,810,500	2,800,000	2,800,000							2,800,000		10,500	10,500		02/01/2028	3.A FE
747262-AZ-6	QVC INC		03/14/2023	Various		2,290,010	4,451,000	4,626,530	2,659,473	1,926,427	(4,236)		1,922,191		4,581,664		(2,291,654)	(2,291,654)	103,049	09/01/2028	3.B FE
48662L-AA-9	RAD 2021-10A A CLO		01/30/2023	JPMORGAN CHASE & CO.		9,880,000	10,000,000	9,648,400	9,666,364		10,962		10,962		9,677,326		202,674	202,674	153,854	04/24/2034	1.A FE
75009A-AJ-9	RAD 2023-18A A1 CLO		03/21/2023	BANK OF AMERICA/MERRILL LYNCH		29,850,000	30,000,000	30,000,000							30,000,000		(150,000)	(150,000)	116,641	04/15/2036	1.A FE
756109-AV-6	REALTY INCOME CORPORATION		03/06/2023	U.S. BANCORP		387,108	400,000	430,901	421,502		(1,720)		(1,720)		419,782		(32,674)	(32,674)	6,157	04/15/2025	1.G FE
75884E-AA-0	REG18 2021-1A A1 CLO		01/17/2023	MORGAN STANLEY		14,685,000	15,000,000	14,461,200	14,492,959		15,489		15,489		14,508,447		176,553	176,553	203,444	01/15/2034	1.A FE
75888E-AA-6	REG19 2022-1A A1 CLO		03/17/2023	MIZUHO SECURITIES USA INC.		48,375,000	50,000,000	48,021,000	48,096,027		85,204		85,204		48,181,230		193,770	193,770	1,171,678	04/20/2035	1.A FE
758750-AF-0	REGAL REXNORD CORP		01/10/2023	STIFEL CAPITAL MARKETS		4,008,060	4,000,000	3,987,760							3,987,760		20,300	20,300		04/15/2033	2.C FE
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND		01/21/2023	MATURED		3,000,000	3,000,000	3,044,124	3,002,268		(2,268)		(2,268)		3,000,000				32,250	01/21/2023	1.E FE
759509-AE-2	RELIANCE STEEL & ALUM		01/15/2023	ASSIGNMENT OF SECURITIES		540,000	540,000	554,391	543,748		(505)		(505)		543,244		(3,244)	(3,244)	6,075	04/15/2023	2.B FE
74949L-AB-8	RELX CAPITAL INC		02/21/2023	JPMORGAN CHASE & CO.		249,648	250,000	254,960	250,959		(959)		(959)		250,000		(353)	(353)	3,816	03/16/2023	2.A FE
760759-AU-4	REPUBLIC SERVICES INC		01/04/2023	PNC CAPITAL MARKETS LLC		979,639	1,020,000	993,388	999,315		171		171		999,486		(19,847)	(19,847)	9,988	08/15/2024	2.B FE
77342K-AA-8	ROCKT 2018-2A A CLO		01/18/2023	GOLDMAN, SACHS & CO.		7,898,000	8,000,000	7,809,600	7,813,282		2,479		2,479		7,815,761		82,239	82,239	110,453	10/20/2031	1.A FE
78016E-ZM-2	ROYAL BANK OF CANADA	A	01/04/2023	Jane Street Execution Services, LLC		222,695	250,000	236,350	239,282		47		47		239,329		(16,634)	(16,634)	1,009	01/20/2026	1.E FE
78016F-ZU-1	ROYAL BANK OF CANADA	A	02/16/2023	Various		25,933,200	25,000,000	24,950,500	24,952,073		1,118		1,118		24,953,191		980,009	980,009	470,000	11/01/2027	1.E FE
78016F-ZX-5	ROYAL BANK OF CANADA	A	02/07/2023	MORGAN STANLEY		4,026,600	4,000,000	3,994,560			31		31		3,994,591		32,009	32,009	15,000	02/01/2033	1.E FE
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		02/08/2023	JPMORGAN CHASE & CO.		5,362,500	5,000,000	5,000,000	5,000,000						5,000,000		362,500	362,500	159,306	01/15/2029	4.C FE
78081B-AG-8	ROYALTY PHARMA PLC		02/06/2023	MORGAN STANLEY		964,508	990,000	954,895	969,437		3,111		3,111		972,548		(8,041)	(8,041)	3,218	09/02/2023	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78409V-AZ-7	S&P GLOBAL INC		03/01/2023	EXCHANGE		4,182,661	4,204,000	4,179,701	4,182,151		502		502		4,182,653		8	8	59,557	05/01/2029	1.G FE
78409V-BB-9	S&P GLOBAL INC		03/01/2023	EXCHANGE		10,318,743	11,000,000	10,244,190	10,302,070		16,673		16,673		10,318,743				148,500	03/01/2029	1.G FE
80007R-AQ-8	SANDS CHINA LTD	D	01/11/2023	GOLDMAN, SACHS & CO.		1,685,800	2,000,000	1,995,400	1,633,904	361,744	21		361,765		1,995,669		(309,869)	(309,869)	23,264	03/08/2029	3.A FE
80282K-BB-1	SANTANDER HOLDINGS USA INC		03/02/2023	GOLDMAN, SACHS & CO.		18,977,800	20,000,000	19,960,800	19,980,198		1,425		1,425		19,981,624		(1,003,824)	(1,003,824)	180,167	06/02/2025	2.A FE
80282K-BC-9	SANTANDER HOLDINGS USA INC		02/17/2023	GOLDMAN, SACHS & CO.		219,373	250,000	250,000	250,000						250,000		(30,628)	(30,628)	3,908	01/06/2028	2.A FE
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC	D	02/17/2023	GOLDMAN, SACHS & CO.		8,836,900	10,000,000	10,000,000	10,000,000						10,000,000		(1,163,100)	(1,163,100)	151,569	01/11/2028	2.A FE
803014-AA-7	SANTOS FINANCE LTD.	D	01/27/2023	JPMORGAN CHASE & CO.		4,202,750	5,000,000	5,028,075	5,025,400		(222)		(222)		5,025,178		(822,428)	(822,428)	46,119	04/29/2031	2.C FE
78410G-AG-9	SBA COMMUNICATIONS CORP		03/02/2023	Jane Street Execution Services, LLC		392,275	480,000	413,630	399,115	19,934	1,530		21,464		420,580		(28,304)	(28,304)	8,958	02/01/2029	3.B FE
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		02/07/2023	Jane Street Execution Services, LLC		244,200	260,000	255,611	240,499	15,631	68		15,699		256,198		(11,999)	(11,999)	4,507	04/01/2028	4.A FE
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	D	03/24/2023	RBS SECURITIES INC		7,416,653	7,564,000	7,270,895	7,297,957		25,871		25,871		7,323,827		92,826	92,826	93,552	05/11/2025	1.D FE
828807-DK-0	SIMON PROPERTY GROUP LP		01/23/2023	Millennium Advisors		623,837	720,000	612,022	612,345		784		784		613,129		10,708	10,708	10,070	07/15/2030	1.G FE
82967N-BJ-6	SIRIUS XM RADIO INC		01/23/2023	BANK OF AMERICA/MERRILL LYNCH		6,247,500	7,000,000	7,000,000	6,092,100	907,900			907,900		7,000,000		(752,500)	(752,500)	147,778	07/15/2028	3.C FE
83088M-AK-8	SKYWORKS SOLUTIONS INC.		02/21/2023	Jane Street Execution Services, LLC		220,288	250,000	224,303			297		297		224,600		(4,312)	(4,312)	1,025	06/01/2026	2.C FE
78442F-EQ-7	SLM CORPORATION		01/25/2023	MATURED		15,285,000	15,285,000	15,324,818	15,258,863	27,045	(907)		26,137		15,285,000				420,338	01/25/2023	3.C FE
83192P-AA-6	SMITH & NEPHEW PLC	D	03/16/2023	MORGAN STANLEY		217,434	270,000	211,208			223		223		211,431		6,003	6,003	2,377	10/14/2030	2.B FE
83545G-BD-3	SONIC AUTOMOTIVE INC		03/02/2023	Market Axess		431,616	530,000	446,832	424,375	25,291	1,637		26,928		451,304		(19,688)	(19,688)	7,558	11/15/2029	3.C FE
84265V-AH-8	SOUTHERN COPPER CORP	C	03/03/2023	SANTANDER INVESTMENT SECURITIES INC		946,386	980,000	954,451			1,255		1,255		955,706		(9,320)	(9,320)	14,135	04/23/2025	2.A FE
843646-AJ-9	SOUTHERN POWER CO		03/03/2023	Millennium Advisors		236,327	260,000	295,555	294,645		(196)		(196)		294,449		(58,122)	(58,122)	8,797	07/15/2043	2.B FE
845467-AR-0	SOUTHWESTERN ENERGY COMPANY		01/06/2023	GOLDMAN, SACHS & CO.		3,760,000	4,000,000	4,105,000	3,708,240	374,884	(623)		374,261		4,082,501		(322,501)	(322,501)	94,958	02/01/2029	3.A FE
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		01/06/2023	GOLDMAN, SACHS & CO.		1,797,495	1,938,000	2,078,505	1,767,493	282,090	(646)		281,444		2,048,937		(251,442)	(251,442)	33,276	03/15/2030	3.A FE
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		01/04/2023	BARCLAYS		676,369	680,000	687,575	685,458		(61)		(61)		685,397		(9,028)	(9,028)	9,959	03/15/2024	2.A FE
85172F-AM-1	SPRINGLEAF FINANCE CORP		03/13/2023	JPMORGAN CHASE & CO.		4,233,600	4,410,000	4,217,063	4,233,369		14,888		14,888		4,248,257		(14,657)	(14,657)	151,594	03/15/2025	3.B FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		03/15/2023	Various		5,750,111	6,071,000	6,206,190	5,772,792	386,253	(5,461)		380,792		6,153,585		(403,473)	(403,473)	217,996	03/15/2026	3.B FE
85207U-AH-8	SPRINT CORP		01/04/2023	Millennium Advisors		520,521	510,000	522,612	519,965	962	(101)		861		520,826		(305)	(305)	2,120	06/15/2024	3.A FE
85208N-AD-2	SPRINT SPECTRUM CO LLC		03/20/2023	SCHEDULED REDEMPTION		787,500	787,500	787,500	787,500						787,500				9,328	03/20/2025	2.A FE
85236F-AA-1	SRM ESCROW ISSUER LLC		01/10/2023	JPMORGAN CHASE & CO.		4,600,000	5,000,000	5,000,000	4,473,500	526,500			526,500		5,000,000		(400,000)	(400,000)	59,167	11/01/2028	4.A FE
853496-AD-9	STANDARD INDUSTRIES INC		02/03/2023	Various		2,612,823	2,771,000	2,701,980	2,493,595	233,988	756		234,744		2,728,339		(115,516)	(115,516)	73,855	01/15/2028	3.B FE
855030-AN-2	STAPLES INC		01/05/2023	FLOW TRADERS BV		1,755,000	2,000,000	2,000,000	1,721,360	278,640			278,640		2,000,000		(245,000)	(245,000)	35,000	04/15/2026	4.C FE
855244-BF-5	STARBUCKS CORPORATION		02/22/2023	BNP CAPITAL MARKETS		14,580,600	15,000,000	14,970,600			52		52		14,970,652		(390,052)	(390,052)	16,000	02/15/2033	2.A FE
857477-BX-0	STATE STREET CORP		01/06/2023	BARCLAYS		15,383,550	15,000,000	15,000,000	15,000,000						15,000,000		383,550	383,550	158,153	11/04/2026	1.F FE
857477-CA-9	STATE STREET CORP		02/16/2023	BARCLAYS		6,847,960	7,000,000	7,000,000							7,000,000		(152,040)	(152,040)	23,435	01/26/2034	1.E FE
865622-BJ-2	SUMITOMO MITSUI BANKING CORPORATIO	D	03/03/2023	Jane Street Execution Services, LLC		246,543	250,000	258,955	254,874		(867)		(867)		254,007		(7,465)	(7,465)	6,501	01/10/2024	1.E FE
83612L-AE-9	SVHE 2006-WF1, M1		03/27/2023	VARIOUS		31,861											31,861	31,861		10/25/2036	1.E FE
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	D	02/06/2023	MORGAN STANLEY		594,203	598,000	606,719	603,105		(576)		(576)		602,529		(8,327)	(8,327)	5,262	11/26/2023	2.B FE
87612G-AC-5	TARGA RESOURCES CORP		01/12/2023	Various		22,166,570	22,000,000	22,030,980							22,030,980		135,590	135,590	2,722	03/15/2033	2.A FE
87612E-BR-6	TARGET CORPORATION		02/01/2023	Various		11,234,700	11,000,000	10,991,420							10,991,420		243,280	243,280	1,200	01/15/2053	1.F FE
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		02/22/2023	BARCLAYS		4,487,025	5,000,000	4,999,050	4,999,377		27		27		4,999,404		(512,379)	(512,379)	31,778	04/01/2026	2.C FE
88032W-AE-6	TENCENT HOLDINGS LTD	D	01/19/2023	MATURED		8,500,000	8,500,000	8,498,810	8,499,987		13		13		8,500,000				126,863	01/19/2023	1.E FE
88032W-AN-6	TENCENT HOLDINGS LTD	D	03/06/2023	UNION BANK OF SWITZERLAND		3,845,315	4,204,000	4,202,613	4,203,067		24		24		4,203,091		(357,776)	(357,776)	68,236	04/11/2029	1.E FE
88033G-CY-4	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		4,492,340	4,469,000	4,492,340	4,226,079	248,715	17,546		266,261		4,492,340				120,430	01/01/2026	3.C FE
88033G-DA-5	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		4,467,000	4,462,000	4,467,000	4,150,731	313,496	2,773		316,269		4,467,000				50,182	11/01/2027	3.C FE
88033G-DG-2	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		2,657,946	2,600,000	2,703,750	2,326,327	328,187	3,308		331,495		2,657,822		124	124	11,691	06/15/2028	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88033G-DL-1	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		22,310,986	22,150,000	22,317,313	19,188,545	3,091,681	30,759		3,122,441		22,310,986				128,132	06/01/2029	3.C FE
88033G-DN-7	TENET HEALTHCARE CORPORATION		01/20/2023	EXCHANGE		7,600,000	7,600,000	7,600,000	6,578,294	1,021,706			1,021,706		7,600,000				170,868	01/15/2030	3.C FE
883556-CT-7	THERMO FISHER SCIENTIFIC INC		01/06/2023	BARCLAYS		10,149,900	10,000,000	9,996,000	9,996,080		18		18		9,996,098		153,802	153,802	65,333	11/21/2027	1.G FE
883556-CU-4	THERMO FISHER SCIENTIFIC INC		01/05/2023	JEFFERIES & COMPANY, INC.		10,282,000	10,000,000	9,979,700	9,979,877		35		35		9,979,912		302,088	302,088	66,000	11/21/2032	1.G FE
884903-BQ-7	THOMSON REUTERS CORP	A	02/06/2023	Jane Street Execution Services, LLC		836,119	840,000	848,576	845,613		(639)		(639)		844,975		(8,856)	(8,856)	7,525	11/23/2023	2.B FE
885160-AA-9	THOR INDUSTRIES INC		03/22/2023	Various		5,625,000	7,000,000	6,999,293	5,496,288	1,503,053	3		1,503,056		6,999,344		(1,374,344)	(1,374,344)	120,111	10/15/2029	4.A FE
88731E-AF-7	TIME WARNER ENTERTAINMENT CMPNY LP		03/15/2023	MATURED		2,453,000	2,453,000	2,867,248	2,491,825		(38,825)		(38,825)		2,453,000				102,719	03/15/2023	2.C FE
872540-AT-6	TJX COMPANIES INC		01/23/2023	Market Axess		626,548	650,000	615,934			208		208		616,141		10,407	10,407	6,997	04/15/2030	1.F FE
87264A-CZ-6	T-MOBILE USA INC		02/16/2023	JPMORGAN CHASE & CO.		14,822,250	15,000,000	14,968,650			179		179		14,968,829		(146,579)	(146,579)	24,750	03/15/2028	2.A FE
89114Q-C4-8	TORONTO-DOMINION BANK/THE	A	02/06/2023	TD SECURITIES		248,460	250,000	256,585	252,559		(477)		(477)		252,082		(3,622)	(3,622)	4,837	07/19/2023	1.C FE
89115A-2C-5	TORONTO-DOMINION BANK/THE	A	02/16/2023	UNION BANK OF SWITZERLAND		5,792,040	6,000,000	6,000,000	6,000,000						6,000,000		(207,960)	(207,960)	49,981	06/08/2027	1.E FE
89115A-2H-4	TORONTO-DOMINION BANK/THE	A	02/15/2023	JPMORGAN CHASE & CO.		8,227,825	8,334,000	8,334,000	8,334,000						8,334,000		(106,175)	(106,175)	165,137	09/15/2027	1.E FE
892330-AB-7	TOYOTA INDUSTRIES CORPORATION	D	03/16/2023	MATURED		201,287	201,287	201,287	201,287						201,287				3,256	03/16/2023	1.F FE
89386M-AA-6	TRANSOCEAN TITAN FINANCING LTD		01/10/2023	Various		1,935,625	1,900,000	1,900,000							1,900,000		35,625	35,625		02/01/2028	1.F FE
896818-AU-5	TRIUMPH GROUP INC		03/01/2023	Various		6,002,500	6,000,000	6,000,000							6,000,000		2,500	2,500		03/15/2028	1.F FE
89788M-AJ-1	TRUIST FINANCIAL CORP		03/09/2023	TRUIST BANK		10,112,300	10,000,000	10,000,000	10,000,000						10,000,000		112,300	112,300	221,250	10/28/2026	1.G FE
89788M-AL-6	TRUIST FINANCIAL CORP		02/15/2023	Various		19,888,800	20,000,000	20,000,000							20,000,000		(111,200)	(111,200)	36,954	01/26/2029	1.G FE
89788M-AM-4	TRUIST FINANCIAL CORP		03/06/2023	Various		19,809,112	20,000,000	20,000,000							20,000,000		(190,888)	(190,888)	66,569	01/26/2034	1.G FE
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS		03/03/2023	SCHEDULED REDEMPTION		30,079	30,079	28,149			1,930		1,930		30,079				564	09/03/2026	1.F FE
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		01/07/2023	SCHEDULED REDEMPTION		82,222	82,222	74,029	74,177	214	7,832		8,046		82,222				1,501	01/07/2026	3.B FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		01/15/2023	SCHEDULED REDEMPTION		115,500	115,500	107,874	108,388		7,112		7,112		115,500				1,408	01/15/2026	2.C FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		03/16/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		606,025	660,000	654,720	610,823	44,524	191		44,715		655,538		(49,513)	(49,513)	8,880	11/15/2027	3.A FE
90320L-AG-2	UPC HOLDING BV	D	02/22/2023	FLOW TRADERS BV		547,894	620,000	585,900	550,250	38,563	777		39,340		589,590		(41,696)	(41,696)	20,744	01/15/2028	4.B FE
91159H-JF-8	US BANCORP		02/23/2023	FIFTH THIRD SECURITIES, INC.		9,771,250	10,000,000	10,000,000	10,000,000						10,000,000		(228,750)	(228,750)	269,722	07/22/2028	1.F FE
91159H-JH-4	US BANCORP		01/06/2023	U.S. BANCORP		16,347,520	16,000,000	16,000,000	16,000,000						16,000,000		347,520	347,520	201,081	10/21/2026	1.F FE
91159H-JL-5	US BANCORP		02/17/2023	Various		24,143,750	25,000,000	25,000,000							25,000,000		(856,250)	(856,250)	70,569	02/01/2034	1.E FE
923725-AB-1	VERMILION ENERGY INC	A	03/02/2023	Market Axess		244,343	250,000	254,000	240,020	10,710	(641)		10,069		250,089		(5,746)	(5,746)	6,680	03/15/2025	3.C FE
92535U-AB-0	VERTIV GROUP CORP		01/06/2023	JPMORGAN CHASE & CO.		2,610,000	3,000,000	2,759,844	2,550,000	234,874	781		235,656		2,785,656		(175,656)	(175,656)	18,906	11/15/2028	4.A FE
92660F-AG-9	VIDEOTRON LTD	A	02/07/2023	Market Axess		397,672	400,000	407,416	395,000	10,187	(368)		9,819		404,819		(7,147)	(7,147)	3,225	06/15/2024	3.A FE
92857W-BJ-8	VODAFONE GROUP PLC	D	01/10/2023	BNP CAPITAL MARKETS		16,487,863	16,750,000	17,251,983	16,994,408		(3,039)		(3,039)		16,991,369		(503,507)	(503,507)	80,609	05/30/2025	2.B FE
92857W-BZ-2	VODAFONE GROUP PLC	D	02/08/2023	STIFEL CAPITAL MARKETS		3,454,640	3,500,000	3,470,740							3,470,740		(16,100)	(16,100)		02/10/2063	2.B FE
92943G-AE-1	W R GRACE HOLDINGS LLC		02/09/2023	BARCLAYS		2,706,750	2,700,000	2,700,000							2,700,000		6,750	6,750		03/01/2031	4.A FE
929566-AL-1	WABASH NATIONAL CORPORATION		02/15/2023	MORGAN STANLEY		4,913,200	5,536,000	5,515,499	4,713,367	804,307	335		804,642		5,518,009		(604,809)	(604,809)	84,424	10/15/2028	4.B FE
931142-EX-7	WALMART INC		01/06/2023	U.S. BANCORP		6,986,140	7,000,000	6,984,880	6,985,739		69		69		6,985,808		332	332	92,935	09/09/2027	1.C FE
92939U-AF-3	WEC ENERGY GROUP INC		02/06/2023	WELLS FARGO		477,395	500,000	478,210	485,065		1,247		1,247		486,312		(8,917)	(8,917)	1,589	03/15/2024	2.A FE
95000U-2T-9	WELLS FARGO & COMPANY		01/04/2023	WELLS FARGO		234,613	250,000	242,125	244,195		33		33		244,228		(9,615)	(9,615)	263	05/19/2025	2.A FE
95081Q-AP-9	WESCO DISTRIBUTION INC		01/24/2023	JEFFERIES & COMPANY, INC.		717,500	700,000	745,500	709,082	19,048	(524)		18,524		727,606		(10,106)	(10,106)	5,780	06/15/2028	3.B FE
960413-AX-0	WESTLAKE CHEMICAL CORP		03/03/2023	Millennium Advisors		495,396	530,000	495,370			1,777		1,777		497,147		(1,750)	(1,750)	2,602	08/15/2024	2.B FE
88432C-BB-1	WINDR_14-1A		03/16/2023	Various		26,830,834	27,387,294	26,724,248	26,779,570		184,074		184,074		26,963,644		(132,810)	(132,810)	562,244	07/18/2031	1.A FE
983130-AV-7	WYNN LAS VEGAS LLC		03/02/2023	Jane Street Execution Services, LLC		243,503	250,000	241,520			130		130		241,650		1,853	1,853	7,066	03/01/2025	4.B FE
983133-AB-5	WYNN RESORTS FINANCE LLC		02/16/2023	Various		884,959	870,000	864,171	864,407		262		262		864,670		20,289	20,289	22,135	04/15/2025	4.B FE
98372M-AC-9	XENIA HOTELS & RESORTS INC		03/29/2023	Various		10,818,583	12,388,000	12,641,105	10,147,333	2,421,537	(8,960)		2,412,577		12,559,910		(1,741,327)	(1,741,327)	141,075	06/01/2029	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
984121-CJ-0	XEROX CORPORATION		01/25/2023	Various		5,333,717	5,500,000	5,726,875	5,280,000	344,619	(5,320)		339,299		5,619,299		(285,582)	(285,582)	39,091	05/15/2024	3.B FE
984121-CQ-4	XEROX CORPORATION		03/15/2023	MATURED		4,065,000	4,065,000	3,748,595	4,034,513	5,268	25,220		30,488		4,065,000				94,003	03/15/2023	3.B FE
98421M-AA-4	XEROX HOLDINGS CORP		01/09/2023	GOLDMAN, SACHS & CO.		5,170,000	5,500,000	5,512,480	5,062,970	444,132	(70)		444,061		5,507,031		(337,031)	(337,031)	111,528	08/15/2025	3.B FE
98888D-AN-2	ZAIS 2020-15A A1R CLO		02/03/2023	BNP CAPITAL MARKETS		4,887,500	5,000,000	4,869,250	4,887,679		5,246		5,246		4,892,925		(5,425)	(5,425)	81,564	07/28/2032	1.A FE
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		01/04/2023	RBC DOMINION SECURITIES		242,421	260,000	241,787	242,383		124		124		242,507		(85)	(85)	461	11/22/2024	2.B FE
98978V-AU-7	ZOETIS INC		01/06/2023	BNP CAPITAL MARKETS		10,217,700	10,000,000	9,992,700	9,992,985		57		57		9,993,042		224,658	224,658	81,000	11/14/2025	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,321,004,225	2,405,453,848	2,400,193,465	1,955,315,981	53,498,559	969,419		54,467,977		2,397,533,211		(77,499,878)	(77,499,878)	33,725,704	XXX	XXX
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP	A	02/07/2023	MORGAN STANLEY		252,846	300,000	285,210	243,000	42,244	4		42,248		285,248		(32,402)	(32,402)	7,956	01/18/2082	3.A FE
02005N-BM-1	ALLY FINANCIAL INC		03/15/2023	Various		6,225,000	10,000,000	10,000,000	6,687,500	3,312,500			3,312,500		10,000,000		(3,775,000)	(3,775,000)	157,711	12/31/2049	3.C FE
29273V-AH-3	ENERGY TRANSFER LP		01/24/2023	SEAPORT GROUP		2,790,563	3,075,000	2,521,500	2,613,750	402,339	32		402,371		3,016,121		(225,559)	(225,559)	85,951	12/31/2079	3.B FE
29273V-AJ-9	ENERGY TRANSFER LP		01/31/2023	BANK OF AMERICA/MERRILL LYNCH		829,600	1,000,000	885,000	742,500	230,400	30		230,430		972,930		(143,330)	(143,330)	30,733	12/31/2049	3.B FE
29273V-AM-2	ENERGY TRANSFER LP		01/30/2023	Various		1,815,000	2,000,000	2,000,000	1,670,000	330,000			330,000		2,000,000		(185,000)	(185,000)	30,083	12/31/2049	3.B FE
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC		02/09/2023	Various		8,032,700	9,000,000	9,000,000	7,617,375	1,382,625			1,382,625		9,000,000		(967,300)	(967,300)	157,067	12/31/2079	3.B FE
629377-CU-4	NRG ENERGY INC		03/02/2023	SEAPORT GROUP		4,020,000	4,000,000	4,000,000							4,000,000		20,000	20,000		12/31/2079	3.B FE
92840M-AC-6	VISTRA CORP		03/28/2023	STIFEL CAPITAL MARKETS		2,625,000	3,000,000	3,000,000	2,729,799	270,201			270,201		3,000,000		(375,000)	(375,000)	61,250	12/31/2049	3.C FE
92857W-BV-1	VODAFONE GROUP PLC	D	02/07/2023	Market Axess		343,539	390,000	361,023	325,611	35,539	16		35,555		361,166		(17,626)	(17,626)	5,457	06/04/2081	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						26,934,248	32,765,000	32,052,733	22,629,535	6,005,847	82		6,005,929		32,635,464		(5,701,217)	(5,701,217)	536,208	XXX	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		03/10/2023	BANK OF AMERICA/MERRILL LYNCH	0.000	14,569,246		15,280,594	10,142,312	465,246			465,246		15,280,594		(711,348)	(711,348)	124,144		4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		03/27/2023	Jane Street Execution Services, LLC	0.000	155,148,301		154,642,560							154,642,560		505,741	505,741			4.B
1619999999. Subtotal - Bonds - SVO Identified Funds						169,717,546		169,923,154	10,142,312	465,246			465,246		169,923,154		(205,608)	(205,608)	124,144	XXX	XXX
06901L-AH-0	1011778 B.C. Unlimited Liability	A	03/31/2023	SCHEDULED REDEMPTION		21,489	21,489	21,374	21,086	284	119		403		21,489					11/19/2026	3.A FE
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC TL		03/23/2023	COST OF CARRY		(1,347)											(1,347)	(1,347)		12/21/2028	5.B FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		03/31/2023	SCHEDULED REDEMPTION		7,722	7,722	7,651	6,474	1,177	70		1,247		7,722				195	11/17/2023	5.B FE
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		03/31/2023	SCHEDULED REDEMPTION		16,422	16,422	15,816	9,155	6,661	606		7,267		16,422				342	04/22/2024	5.B FE
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		01/09/2023	SCHEDULED REDEMPTION		20,698	20,698	20,419	20,426		272		272		20,698					05/17/2029	4.A FE
01608U-AE-7	ALI GROUP S.R.L. TL B		03/31/2023	SCHEDULED REDEMPTION		134,444	134,444	131,618	131,416		3,028		3,028		134,444				764	07/30/2029	3.A FE
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		03/31/2023	SCHEDULED REDEMPTION		11,126	11,126	11,081	10,966	113	47		160		11,126				78	08/17/2028	4.A FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		03/31/2023	SCHEDULED REDEMPTION		10,239	10,239	10,198	10,140	56	42		99		10,239				59	01/15/2027	3.B FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		03/31/2023	SCHEDULED REDEMPTION		3,811	3,811	3,362	2,812	551	449		999		3,811				82	08/11/2025	5.A FE
00185N-AE-6	AP GAMING I LLC TLB		03/31/2023	SCHEDULED REDEMPTION		6,884	6,884	6,604	6,505	104	275		379		6,884				152	02/15/2029	4.B FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		03/31/2023	SCHEDULED REDEMPTION		13,696	13,696	13,668	13,639	28	29		56		13,696				75	09/07/2027	3.A FE
04621H-AT-0	ASSUREDPARTNERS INC 2022 TL		03/31/2023	Various		(991)	2,519	2,456			63		63		2,519		(3,510)	(3,510)	18	02/12/2027	4.B FE
BAS1HN-E9-2	ATLAS AIR INC TERM LOAN		03/30/2023	GOLDMAN SACHS		1,952,500	2,000,000	1,940,000			34		34		1,940,034		12,466	12,466		02/09/2030	3.A FE
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		03/31/2023	SCHEDULED REDEMPTION		6,212	6,212	6,174	5,999	175	39		214		6,212				48	04/06/2028	4.B FE
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		03/31/2023	SCHEDULED REDEMPTION		150	150	148	57	17	76		92		150				1	07/17/2028	4.C FE
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	03/31/2023	SCHEDULED REDEMPTION		15,038	15,038	15,003	14,943	57	37		94		15,038					03/01/2025	4.A FE
00787F-AB-8	BAUSCH & LOMB INCORPORATED TL		03/31/2023	Various		6,673	7,513	7,399	4,747	198	112		310		7,513		(839)	(839)		05/10/2027	4.C FE
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL		03/31/2023	SCHEDULED REDEMPTION		10,993	10,993	10,937	10,882	54	58		112		10,993				65	05/19/2028	3.C FE
08078U-AF-0	Belron Finance US LLC Term Loan		03/31/2023	SCHEDULED REDEMPTION		10,404	10,404	10,404	10,283	120			120		10,404					04/13/2028	3.B FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		03/31/2023	SCHEDULED REDEMPTION		1,188	1,188	1,176	1,142	34	12		46		1,188				8	04/20/2029	4.B FE
11284E-AP-8	BROOKFIELD WEC HOLDINGS INC TL		03/31/2023	Various		(18,757)	5,000	4,981			19		19		5,000		(23,757)	(23,757)	26	08/01/2025	4.B FE
11565H-AD-8	BROWN BIDCO LTD TL B2		02/08/2023	COST OF CARRY		(13,919)											(13,919)	(13,919)		07/02/2029	4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		03/31/2023	SCHEDULED REDEMPTION		19,965	19,965	19,977	19,834	144	(12)		132		19,965				115	11/01/2026	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12685L-AG-5	CABLE ONE INC TL B4		03/31/2023	Various		7,355	7,355	7,376	1,159,295	34,493	(1,186,271)		(1,151,778)		7,517		(161)	(161)	160	05/03/2028	3.B FE
12768E-AE-6	CAESARS ENTERTAINMENT INC. 2022 TL		03/01/2023	COST OF CARRY		(2,400)											(2,400)	(2,400)		01/31/2028	4.A FE
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL		02/06/2023	SCHEDULED REDEMPTION		2,818,462	2,818,462	2,818,523	2,807,991	10,534	(63)		10,471		2,818,462				3,791	07/21/2025	4.A FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		02/06/2023	SCHEDULED REDEMPTION		5,384,634	5,384,634	5,362,329	5,359,881	1,568	23,185		24,753		5,384,634				6,569	12/23/2024	4.A FE
P2121Y-AN-8	CARNIVAL CORP INITIAL ADV TL		03/31/2023	Various		(905)	3,590	3,558			7,409		7,409		3,590		(4,495)	(4,495)	18	06/30/2025	3.C FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		03/31/2023	SCHEDULED REDEMPTION		17,513	17,513	17,522	17,201	322	(10)		312		17,513					02/22/2028	3.A FE
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B		03/31/2023	SCHEDULED REDEMPTION		14,969	14,969	14,937	14,819	117	33		150		14,969				89	09/17/2028	4.A FE
12510E-AC-1	CCI BUYER INC TL		03/31/2023	SCHEDULED REDEMPTION		8,497	8,497	8,548	8,098	448	(49)		399		8,497				184	12/17/2027	4.C FE
15643X-AC-2	CENTURI GROUP INC TLB		12/30/2022	SCHEDULED REDEMPTION		2,500	2,500	2,479	2,453	27	21		48		2,500					08/27/2028	4.A FE
15963C-AC-0	CHARIOT BUYER ITL		01/10/2023	Various		1,256,009	1,396,474	1,393,764	1,313,844	79,915	9		79,924		1,393,769		(137,760)	(137,760)	8,257	11/03/2028	4.B FE
16117L-BW-8	Charter Communications Operating		03/31/2023	SCHEDULED REDEMPTION		7,653	7,653	7,530	7,522		132		132		7,653				42	04/30/2025	2.C FE
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		03/31/2023	SCHEDULED REDEMPTION		4,614	4,614	4,605	4,604		10		10		4,614				25	02/01/2027	2.C FE
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		03/31/2023	SCHEDULED REDEMPTION		9,637	9,637	9,219	9,212		425		425		9,637				79	08/23/2029	4.B FE
17187M-AS-9	CINCINNATI BELL INC TLB2		03/31/2023	SCHEDULED REDEMPTION		3,478	3,478	3,471	3,409	63	7		70		3,478				24	11/22/2028	4.A FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		03/31/2023	SCHEDULED REDEMPTION		43,149	43,149	42,997	42,997		152		152		43,149				134	02/02/2028	2.C FE
18143E-AK-5	CLARK EQUIPMENT COMPANY TLB		03/31/2023	SCHEDULED REDEMPTION		2,500	2,500	2,463	2,462	2	36		38		2,500				45	04/20/2029	3.C FE
18449E-AF-7	CLEAN HARBORS INC ITLB		03/31/2023	SCHEDULED REDEMPTION		7,469	7,469	7,438	7,423	14	32		46		7,469				43	09/21/2028	3.A FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		03/31/2023	SCHEDULED REDEMPTION		9,176	9,176	8,937	8,239	699	238		937		9,176					09/18/2024	4.C FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		03/31/2023	Various		985	2,513	2,406			107		107		2,513		(1,527)	(1,527)	19	04/13/2029	4.B FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		03/31/2023	SCHEDULED REDEMPTION		15,041	15,041	14,957	12,559	2,399	83		2,482		15,041				192	10/17/2025	4.C FE
40416V-AE-5	CORE & MAIN LP TLB		01/27/2023	SCHEDULED REDEMPTION		2,111	2,111	2,104	2,080	24	7		31		2,111				40	07/27/2028	4.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		03/01/2023	DEUTSCHE BANK AG		2,782,500	3,000,000	2,983,266	2,681,790	301,147	442		301,589		2,983,379		(200,879)	(200,879)	10,272	04/12/2028	4.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY INIT		03/31/2023	Various		(2,610)	2,500	2,484			16		16		2,500		(5,110)	(5,110)	17	11/02/2029	3.C FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		03/31/2023	Various		509	3,879	3,727			152		152		3,879		(3,370)	(3,370)		06/26/2026	4.C FE
25460H-AB-8	DIRECTV FINANCING LLC TL		03/31/2023	SCHEDULED REDEMPTION		55,304	55,304	55,620	53,726	1,907	(328)		1,578		55,304				459	08/02/2027	3.B FE
26209H-AC-0	DRIVEN HOLDINGS LLC 2021TL		03/31/2023	SCHEDULED REDEMPTION		5,000	5,000	4,979	4,725	253	22		275		5,000				49	12/17/2028	4.C FE
26483N-AN-0	DUN & BRADSTREET CORP (THE) TL		03/27/2023	Various		(4,080)	5,231	5,179			52		52		5,231		(9,311)	(9,311)	32	02/06/2026	4.A FE
23341M-AC-5	DUNN PAPER TLB		11/14/2022	TRANSAMERICA LIFE INSURANCE COMPANY																08/26/2023	6. FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		03/06/2023	SCHEDULED REDEMPTION		12,488	12,488	12,478	12,247	232	10		242		12,488				79	02/04/2028	4.B FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		03/31/2023	SCHEDULED REDEMPTION		12,812	12,812	12,780	11,925	854	33		887		12,812					04/07/2028	4.B FE
N2820E-AC-2	EG GROUP LIMITED	D	03/20/2023	Various		299,900	320,000	310,800			508		508		311,308		(11,409)	(11,409)		02/07/2025	4.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL		03/31/2023	SCHEDULED REDEMPTION		17,252	17,252	17,215	16,537	676	38		714		17,252					08/01/2027	3.A FE
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		03/31/2023	Various		1,121	1,155	1,140	780	7	15		22		1,155		(35)	(35)		06/22/2029	4.A FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		03/31/2023	Various		2,395	2,470	2,451	1,658	28	19		47		2,470		(75)	(75)		04/12/2029	4.A FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		03/31/2023	SCHEDULED REDEMPTION		18,784	18,784	18,844	18,540	304	(60)		244		18,784				191	08/03/2026	4.B FE
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	03/30/2023	Various		(4,598)	2,500	2,500							2,500		(7,098)	(7,098)		10/31/2029	3.A FE
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		03/31/2023	SCHEDULED REDEMPTION		593	593	587	526	62	6		67		593					03/31/2027	6. FE
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		03/31/2023	SCHEDULED REDEMPTION		4,044	4,044	2,381	1,375	1,018	1,652		2,669		4,044					03/31/2027	6. FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		03/31/2023	SCHEDULED REDEMPTION		9,409	9,409	9,460	9,015	447	(53)		393		9,409				64	07/30/2027	4.C FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		03/31/2023	SCHEDULED REDEMPTION		9,228	9,228	9,235	8,117	1,119	(7)		1,111		9,228				73	02/04/2027	4.C FE
30034U-AC-4	EVERI HOLDINGS INC TL B		01/31/2023	SCHEDULED REDEMPTION		25,000	25,000	24,948	24,750	198	52		250		25,000				153	08/03/2028	3.A FE
31732F-AR-7	FILTRATION GROUP CORP INTL		03/31/2023	SCHEDULED REDEMPTION		9,250	9,250	9,188	9,037	150	63		213		9,250				65	10/19/2028	4.C FE
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		03/27/2023	Various		734	2,791	2,591	216	23	199		223		2,791		(2,057)	(2,057)	42	07/21/2028	3.C FE
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		01/26/2023	COST OF CARRY		(766)											(766)	(766)		07/21/2028	3.C FE
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		03/31/2023	SCHEDULED REDEMPTION		126,689	5,068	4,994	4,662	69,428	114,272		183,700		126,689					01/08/2025	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33903R-AY-5	FleetCor Technologies Operating		03/31/2023	SCHEDULED REDEMPTION		18,571	18,571	18,438	18,356	78	137		215		18,571				102	04/28/2028	3.A FE
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		03/31/2023	SCHEDULED REDEMPTION		5,285	5,285	5,257	4,990	266	28		295		5,285				36	01/31/2028	4.B FE
55316H-AB-1	GENESEE & WYOMING INC.		03/31/2023	SCHEDULED REDEMPTION		12,426	12,426	12,403	12,345	58	23		81		12,426				211	12/30/2026	3.B FE
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	01/31/2023	Various		8,026,870	7,999,351	8,027,252	7,996,759	31,099	39,211		70,310		8,027,175		(305)	(305)	151,443	05/30/2025	3.C FE
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		03/31/2023	SCHEDULED REDEMPTION		15,849	15,849	15,866	11,045	4,822	(18)		4,804		15,849					10/02/2025	4.C FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		03/31/2023	SCHEDULED REDEMPTION		13,253	13,253	13,210	13,088	121	44		165		13,253				76	08/10/2027	3.B FE
38017B-AT-3	GO DADDY OPERATING COMPANY LLC TL		03/31/2023	SCHEDULED REDEMPTION		9,666	9,666	9,460	9,456		210		210		9,666				65	11/09/2029	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		12/28/2022	SCHEDULED REDEMPTION																10/21/2024	3.C FE
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		03/31/2023	Various		1	2,545	2,513			32		32		2,545		(2,544)	(2,544)	17	08/04/2027	4.B FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		12/30/2022	EXCHNG_TDR		761,885	2,023,010	1,866,660	819,319	1,069,826	77		1,069,903		1,889,222		(1,127,337)	(1,127,337)		05/31/2025	6. *
40227U-AC-0	GULF FINANCE LLC TL		03/31/2023	Various		10,449	11,072	9,835	8,358	18	2,252		2,270		11,072		(622)	(622)	109	08/25/2026	5.A FE
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		01/31/2023	SCHEDULED REDEMPTION		16,382	16,382	16,358	16,335	23	24		48		16,382				101	06/01/2025	3.C FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		02/15/2023	SCHEDULED REDEMPTION		6,258,344	6,258,344	6,263,506	6,251,815	11,835	(5,306)		6,529		6,258,344				29,315	10/20/2024	3.A FE
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	03/01/2023	Various		230,830	240,000	239,925	219,300	20,625	2		20,627		239,927		(9,096)	(9,096)		07/03/2028	4.B FE
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	03/31/2023	Various		33	2,551	2,494			57		57		2,551		(2,518)	(2,518)	17	11/12/2027	4.B FE
44332E-AV-8	HUB INTERNATIONAL LTD TL		03/31/2023	Various		1,157	2,500	2,488			13		13		2,500		(1,343)	(1,343)		11/10/2029	4.B FE
44332E-AU-0	HUB INTERNATIONAL LTD TLB3		03/31/2023	Various		606	638	632			6		6		638		(32)	(32)		04/25/2025	4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		03/31/2023	SCHEDULED REDEMPTION		3,047	3,047	3,027	2,750	277	20		297		3,047					05/26/2028	4.A FE
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	03/31/2023	SCHEDULED REDEMPTION		634,842	634,842	632,268	632,169	95	2,578		2,673		634,842				11,381	07/03/2028	3.A FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		03/31/2023	SCHEDULED REDEMPTION		7,787	7,787	7,810	7,476	335	(24)		311		7,787				56	12/01/2027	4.A FE
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL		03/31/2023	SCHEDULED REDEMPTION		12,231	12,231	12,260	10,539	1,722	(31)		1,692		12,231				88	03/06/2028	4.A FE
45258F-AB-6	INGRAM MICRO INC TL B		03/31/2023	SCHEDULED REDEMPTION		11,118	11,118	11,152	10,923	229	(35)		195		11,118				231	06/30/2028	3.A FE
45780Y-AW-6	INSTALLED BUILDING PRODUCTS TLB		03/31/2023	SCHEDULED REDEMPTION		1,000	1,000	996	983	13	4		18		1,000				6	12/14/2028	3.B FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		12/30/2022	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,225	22	3		25		1,250				20	10/30/2028	3.A FE
50179J-AB-4	LBM ACQUISITION LLC TL B		03/31/2023	SCHEDULED REDEMPTION		32,325	32,325	31,729	27,642	4,096	586		4,682		32,325					12/17/2027	4.C FE
50204E-AB-4	LHS BORROWER LLC TLB		03/31/2023	SCHEDULED REDEMPTION		9,748	9,748	9,658	7,933	1,725	91		1,816		9,748				116	02/16/2029	4.A FE
53226G-AK-7	LIGHTSTONE HOLDCO LLC EXT TLB		02/01/2023	Various		2,381,672	2,685,367	2,685,721	2,497,391	188,324	(6)		188,318		2,685,710		(304,038)	(304,038)	24,813	02/01/2027	4.C FE
53226G-AL-5	LIGHTSTONE HOLDCO LLC EXT TLC		02/01/2023	Various		134,733	151,883	151,901	141,251	10,650			10,650		151,901		(17,168)	(17,168)	44	02/01/2027	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		03/31/2023	SCHEDULED REDEMPTION		30,123	30,123	30,284	29,634	645	(156)		490		30,123				254	11/02/2027	4.B FE
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		03/31/2023	Various		325	819	799			19		19		819		(493)	(493)	4	10/15/2028	4.B FE
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		03/31/2023	Various		1,259	2,674	2,571			104		104		2,674		(1,415)	(1,415)	19	06/30/2027	4.A FE
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		03/31/2023	SCHEDULED REDEMPTION		621	621	616	594	22	5		27		621				12	11/12/2027	4.B FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	01/27/2023	COST OF CARRY		(1,831)											(1,831)	(1,831)		03/01/2026	3.C FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		03/31/2023	SCHEDULED REDEMPTION		10,013	10,013	9,949	5,984	177	64		240		10,013				72	09/13/2024	4.B FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		03/20/2023	SCHEDULED REDEMPTION		112,500	112,500	111,288	111,239		1,261		1,261		112,500				2,811	06/21/2027	2.C FE
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		03/31/2023	SCHEDULED REDEMPTION		1,875	1,875	1,863	1,846	17	12		29		1,875				13	12/08/2028	4.B FE
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		03/31/2023	SCHEDULED REDEMPTION		1,250	1,250	1,242	1,149	93	8		101		1,250					10/15/2028	4.C FE
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		03/07/2023	COST OF CARRY		(843)											(843)	(843)		07/21/2026	4.B FE
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		03/31/2023	SCHEDULED REDEMPTION		2,165	2,165	2,117			2,165		2,165		2,165				53	10/09/2026	4.C FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		03/31/2023	Various		4,027	4,163	4,033	3,274	478	402		880		4,163		(136)	(136)		09/01/2028	4.A FE
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		03/31/2023	Various		2,659,726	2,661,782	2,625,154	2,623,809	64	10,637		10,701		2,634,510		25,216	25,216	17,292	10/19/2026	3.B FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		03/31/2023	Various		2,971	4,949	3,731			6,693		6,693		4,949		(1,979)	(1,979)	62	03/02/2028	5.A FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		02/03/2023	COST OF CARRY		(56)											(56)	(56)		03/02/2028	5.A FE
66877A-AD-0	NORTONLIFELOCK INC TLB		03/31/2023	SCHEDULED REDEMPTION		351,253	351,253	346,693	346,693		4,560		4,560		351,253				2,088	09/12/2029	2.C FE
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORA		03/31/2023	Various		403	3,118	3,001			5,568		5,568		3,118		(2,715)	(2,715)	43	11/09/2028	4.C FE
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		03/02/2023	SCHEDULED REDEMPTION		328,756	328,756	328,308	328,003	288	465		753		328,756				158	09/16/2026	3.A FE
68277F-AE-9	ONEDIGITAL BORROWER LLC		03/31/2023	SCHEDULED REDEMPTION		3,732	3,732	3,664	3,517	145	69		215		3,732				29	11/16/2027	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		03/31/2023	SCHEDULED REDEMPTION		986	986	954	940	19	26		45		986				18	02/01/2024	4.C FE
68621X-AE-3	ORGANON & CO TL (USD)		03/30/2023	SCHEDULED REDEMPTION		942,848	942,848	942,636	932,241	10,390	217		10,607		942,848				4,871	06/02/2028	3.B FE
71360H-AB-3	PERATON CORP TLB		03/31/2023	Various		(3,243)	2,592	2,546			10,816		10,816		2,592		(5,835)	(5,835)	18	02/01/2028	4.A FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		03/31/2023	SCHEDULED REDEMPTION		19,861	19,861	19,902	19,681	224	(44)		180		19,861				131	06/23/2025	3.C FE
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		03/31/2023	SCHEDULED REDEMPTION		2,761	2,761	2,747	2,582	164	15		179		2,761				19	03/05/2026	4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		03/31/2023	SCHEDULED REDEMPTION		13,138	13,138	13,124	12,322	801	14		816		13,138				92	03/05/2026	4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC		01/10/2023	SCHEDULED REDEMPTION		29,874	29,874	29,751	29,493	257	124		381		29,874				171	08/04/2028	3.A FE
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T		03/31/2023	SCHEDULED REDEMPTION		2,481	2,481	2,467	1,662	804	15		819		2,481					06/22/2026	4.C FE
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		03/31/2023	SCHEDULED REDEMPTION		500	500	496	489	8	4		11		500				11	12/14/2027	4.B FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		03/31/2023	SCHEDULED REDEMPTION		9,411	9,411	9,386	8,940	446	24		471		9,411				226	08/02/2024	4.C
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		03/31/2023	SCHEDULED REDEMPTION		11,231	11,231	11,166	10,709	452	70		523		11,231					01/02/2025	4.C YE
74345H-AB-7	PROOFPOINT TL		03/31/2023	Various		4,810	5,051	4,962			88		88		5,051		(241)	(241)	34	08/31/2028	4.B FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		03/31/2023	SCHEDULED REDEMPTION		10,091	10,091	9,927	8,308	1,613	170		1,783		10,091				71	02/12/2027	4.C FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		03/31/2023	Various		2,987,929	3,006,898	3,021,389	2,969,311	52,591	(569)		52,022		3,021,334		(33,405)	(33,405)	15,410	02/01/2027	3.C FE
74934K-AC-5	RC BUYER INTITAL TL		01/27/2023	SCHEDULED REDEMPTION		17,500	17,500	17,516	16,308	1,208	(16)		1,192		17,500				365	07/26/2028	4.A FE
75605V-AD-4	REALPAGE INC TL		03/31/2023	SCHEDULED REDEMPTION		12,412	12,412	12,387	11,779	607	26		633		12,412				82	04/24/2028	4.B FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		02/06/2023	Various		961,255	178,145	164,594	969,271						969,271		(8,017)	(8,017)		09/07/2023	6. *
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		03/31/2023	SCHEDULED REDEMPTION		2,250	2,250	2,248	2,248		2		2		2,250				13	02/04/2027	2.C FE
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		03/31/2023	Various		(3,612)	2,525	2,503			10,911		10,911		2,525		(6,137)	(6,137)	17	08/05/2028	4.B FE
75001C-AB-0	RV RETAILER LLC TL-B		12/30/2022	SCHEDULED REDEMPTION		9,985	9,985	9,908	9,151	758	76		834		9,985				75	02/08/2028	4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		03/31/2023	SCHEDULED REDEMPTION		18,461	18,461	18,548	18,308	243	(89)		154		18,461				123	09/01/2027	4.A FE
78638J-AK-0	SAFE FLEET HOLDINGS LLC ITL		03/31/2023	Various		912	1,915	1,872			43		43		1,915		(1,003)	(1,003)		02/23/2029	4.C FE
80875A-AT-8	SCIENTIFIC GAMES CORP ITLB		03/31/2023	SCHEDULED REDEMPTION		2,500	2,500	2,483	2,460	23	17		40		2,500					04/14/2029	3.C FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		01/31/2023	SCHEDULED REDEMPTION		221,060	221,060	220,822	220,507	316	237		553		221,060				1,402	06/21/2024	3.C FE
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		01/31/2023	SCHEDULED REDEMPTION		23,732	23,732	23,759	22,643	1,116	(27)		1,089		23,732				166	06/02/2028	4.C FE
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		02/28/2023	SCHEDULED REDEMPTION		259,837	259,837	259,219	255,038	4,179	620		4,799		259,837				1,403	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		03/31/2023	SCHEDULED REDEMPTION		2,518	2,518	2,516	2,471	46	2		47		2,518				14	04/16/2025	3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		01/31/2023	SCHEDULED REDEMPTION		13,482	13,482	13,450	13,233	217	32		249		13,482				74	04/16/2025	3.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL		03/22/2023	SCHEDULED REDEMPTION		5,625	5,625	5,586	5,588		37		37		5,625				90	09/22/2028	2.C FE
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		02/01/2023	Various		6,686	12,694	12,615			12,322		12,322		12,694		(6,009)	(6,009)	69	09/12/2024	4.C FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	03/31/2023	SCHEDULED REDEMPTION		26,804	26,804	26,845	26,845		(41)		(41)		26,804				473	07/21/2026	2.C FE
86089G-AB-3	STITCH ACQUISITION CORPORATION T		03/31/2023	SCHEDULED REDEMPTION		938	938	881	794	88	56		144		938					07/27/2028	5.B FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	03/31/2023	SCHEDULED REDEMPTION		2,885	2,885	2,875	2,793	82	11		93		2,885				30	03/05/2027	4.B FE
78489H-AB-4	SWF HOLDINGS I CORP		03/31/2023	SCHEDULED REDEMPTION		8,750	8,750	8,740	7,127	1,613	10		1,623		8,750				96	10/06/2028	4.C FE
87114U-AB-9	SYCAMORE BUYER LLC		03/31/2023	SCHEDULED REDEMPTION		2,500	2,500	2,455	2,434	21	46		66		2,500					07/23/2029	3.C FE
87294#-AA-6	TDBBS LLC TERM LOAN		03/31/2023	SCHEDULED REDEMPTION		115,182	115,182	113,926	102,962	11,069	1,152		12,221		115,182				3,124	12/31/2024	5.A Z
87817J-AG-3	TEAM HEALTH HOLDINGS INC ETL		03/31/2023	SCHEDULED REDEMPTION		1,479	1,479	1,416	1,106	310	64		373		1,479				13	03/02/2027	5.A FE
88023H-AF-7	TEMPO ACQUISITION LLC TLB1		03/31/2023	SCHEDULED REDEMPTION		16,766	16,766	16,661	16,659		107		107		16,766					08/31/2028	3.C FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		12/30/2022	SCHEDULED REDEMPTION		15,000	15,000	14,922			15,000		15,000		15,000				122	08/24/2023	5.B
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		12/30/2022	SCHEDULED REDEMPTION		12,500	12,500	12,437			12,500		12,500		12,500				101	08/24/2023	5.B
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		03/02/2023	SCHEDULED REDEMPTION		2,327,500	2,327,500	2,321,784	2,234,400	87,023	6,077		93,100		2,327,500				10,198	08/14/2024	4.A FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		03/02/2023	SCHEDULED REDEMPTION		1,072,597	1,072,597	1,067,549	1,029,693	37,522	5,382		42,904		1,072,597				3,924	08/14/2024	4.A FE
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		03/31/2023	SCHEDULED REDEMPTION		1,250	1,250	1,237	1,000	237	13		250		1,250				9	08/18/2027	4.C FE
89334G-AX-2	TRANS UNION TLB-5		03/31/2023	SCHEDULED REDEMPTION		30,719	30,719	30,687	30,253	433	33		466		30,719				169	11/16/2026	3.B FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		03/28/2023	SCHEDULED REDEMPTION		159,415	159,415	155,884	155,621	25	3,768		3,794		159,415				1,488	02/16/2028	4.C FE
89778P-AG-2	TRUCK HERO INC TLB		03/31/2023	SCHEDULED REDEMPTION		16,554	16,554	16,569	14,133	2,437	(16)		2,421		16,554				120	01/31/2028	4.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		03/31/2023	SCHEDULED REDEMPTION		12,908	12,908	13,015	11,432	1,586	(109)		1,476		12,908				96	10/29/2027	4.B FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		03/31/2023	SCHEDULED REDEMPTION		23,001	23,001	23,045	22,669	376	(44)		332		23,001				209	04/29/2026	4.B FE
90385K-AK-7	UKG INC TERM LOAN (1ST LIEN)		03/31/2023	SCHEDULED REDEMPTION		18,821	18,821	18,881	17,880	1,001	(60)		941		18,821					05/04/2026	4.C FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		03/31/2023	SCHEDULED REDEMPTION		1,487	1,487	1,481	1,431	50	6		56		1,487					05/04/2026	4.C FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		03/31/2023	SCHEDULED REDEMPTION		12,412	12,412	12,363	12,362		50		50		12,412				68	06/03/2028	2.C FE
914908-BB-3	UNIVISION COMMUNICATIONS INC TLB		03/31/2023	SCHEDULED REDEMPTION		2,500	2,500	2,493	2,420	73	7		80		2,500				17	01/31/2029	4.A FE
92531H-AD-9	VERSCEND HOLDING CORP TL B		03/31/2023	SCHEDULED REDEMPTION		14,808	14,808	14,811	14,684	127	(3)		124		14,808				110	08/27/2025	4.B FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		01/03/2023	SCHEDULED REDEMPTION		12,933	12,933	12,979	12,454	540	(61)		480		12,933				86	03/02/2027	4.A FE
00215N-AK-6	VM CONSOLIDATED INC TLB		03/31/2023	Various		67,936	73,078	73,078			8,808		8,808		73,078		(5,142)	(5,142)		03/24/2028	3.C FE
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		03/31/2023	SCHEDULED REDEMPTION		8,750	8,750	8,733	8,562	171	17		188		8,750				188	09/22/2028	4.A FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		03/31/2023	SCHEDULED REDEMPTION		9,029	9,029	9,026	8,856	170	3		173		9,029				67	10/22/2026	4.B FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		01/31/2023	SCHEDULED REDEMPTION		12,687	12,687	12,730	12,247	483	(44)		439		12,687				82	10/19/2027	4.B FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		03/31/2023	SCHEDULED REDEMPTION		8,371	8,371	8,211	7,253	948	170		1,118		8,371				60	04/30/2025	5.A FE
BAS1AF-9F-8	WPG HOLDINGS LLC ITL		03/10/2023	Various		727,828	727,828	733,562	730,376	2,946	(5,493)		(2,547)		727,828				25,836	10/20/2025	4.B Z
25471Y-AL-6	ZOOMINFO LLC 2023 EXTENDED TL		03/23/2023	Various		1,982,342	2,000,000	2,001,254			(10)		(10)		2,001,244		(18,902)	(18,902)		02/28/2030	3.A FE
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		02/28/2023	EXCHANGE		7,302,627	7,298,051	7,302,737	7,263,823	39,026	(218)		38,808		7,302,631		(5)	(5)	43,488	02/02/2026	3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						56,964,229	58,203,302	57,906,585	53,419,359	2,131,275	(877,832)		1,253,443		58,915,540		(1,951,311)	(1,951,311)	389,529	XXX	XXX
2509999997. Total - Bonds - Part 4						5,796,976,941	5,705,984,722	5,877,283,101	3,332,627,276	61,686,138	921,551		62,607,688		5,871,470,690		(75,508,518)	(75,508,518)	55,780,639	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,796,976,941	5,705,984,722	5,877,283,101	3,332,627,276	61,686,138	921,551		62,607,688		5,871,470,690		(75,508,518)	(75,508,518)	55,780,639	XXX	XXX
S50767-05-2	HENKEL VORZUG	B	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	43,771.000	3,110,064	1.00	2,616,553	3,037,382	(617,673)			(617,673)	196,844	2,616,553	(101,590)	595,101	493,511			6. *
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	01/19/2023	GOLDMAN, SACHS & CO.	1,365.000	80,223	0.10	57,933	74,646	(16,262)			(16,262)	(451)	57,933	1,221	21,070	22,291			6. *
S58433-29-3	SARTORIUS PREF AG	B	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	1,829.000	899,823	1.00	639,298	721,069	(57,880)			(57,880)	(23,891)	639,298	40,702	219,823	260,525			6. *
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	02/02/2023	BANK OF AMERICA/MERRILL LYNCH	5,506.000	801,343	1.00	662,900	684,116	(69,991)			(69,991)	48,775	662,900	(30,157)	168,599	138,443	82,994		6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,891,453	XXX	3,976,684	4,517,213	(761,807)			(761,807)	221,278	3,976,684	(89,824)	1,004,593	914,769	82,994	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						4,891,453	XXX	3,976,684	4,517,213	(761,807)			(761,807)	221,278	3,976,684	(89,824)	1,004,593	914,769	82,994	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						4,891,453	XXX	3,976,684	4,517,213	(761,807)			(761,807)	221,278	3,976,684	(89,824)	1,004,593	914,769	82,994	XXX	XXX
G88473-14-8	3I GROUP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	49,671.000	871,010		559,078	801,536	(313,880)			(313,880)	71,422	559,078	(31,248)	343,180	311,932	14,003		
88579Y-10-1	3M COMPANY		03/31/2023	Various	27,209.000	3,284,558		3,005,646	3,234,362	(254,067)			(254,067)		3,005,646		278,912	278,912	744		
002824-10-0	ABBOTT LABS		02/14/2023	MORGAN STANLEY	60,224.000	6,548,895		5,747,294	6,611,993	(864,699)			(864,699)		5,747,294		801,601	801,601	19,130		
00287Y-10-9	ABBVIE INC		02/14/2023	Various	70,981.000	10,682,947		7,517,488	11,471,239	(3,953,751)			(3,953,751)		7,517,488		3,165,459	3,165,459	105,052		
00404A-10-9	ACADIA HEALTHCARE CO INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	7,142.000	598,092		468,783	587,929	(119,146)			(119,146)		468,783		129,309	129,309			
G1151C-10-1	ACCENTURE PLC		02/14/2023	Various	19,277.000	5,402,295		4,847,356	5,143,875	(296,518)			(296,518)		4,847,356		554,938	554,938	15,711		
F00189-12-0	ACCOR S.A.	B	01/19/2023	Various	14,347.000	388,209		303,729	357,531	(88,213)			(88,213)	34,411	303,729	(28,096)	112,576	84,480			
00461U-10-5	ACLARIS THERAPEUTICS INC		01/20/2023	UNION BANK OF SWITZERLAND	18,988.000	313,633		298,088	299,061	(973)			(973)		298,088		15,545	15,545			
00507V-10-9	ACTIVISION BLIZZARD INC		02/14/2023	Various	32,661.000	2,481,924		1,936,279	2,500,200	(563,921)			(563,921)		1,936,279		545,645	545,645			
005098-10-8	ACUSHNET HOLDINGS CORP		01/23/2023	Various	23,784.000	1,094,785		925,604	1,009,869	(84,265)			(84,265)		925,604		169,181	169,181			
D0066B-18-5	ADIDAS SALOMON AG	B	01/19/2023	Various	3,221.000	482,538		371,286	438,158	(82,033)			(82,033)	15,161	371,286	(5,939)	117,191	111,252			
00724F-10-1	ADOBE INC		02/14/2023	Various	17,442.000	6,255,568		5,061,918	5,869,756	(807,839)			(807,839)		5,061,918		1,193,650	1,193,650			
00751Y-10-6	ADVANCED AUTO PARTS INC.		02/14/2023	Various	2,292.000	346,732		336,993	336,993						336,993		9,740	9,740	3,438		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
007903-10-7	ADVANCED MICRO DEVICES INC		02/14/2023	Various	62,177.000	4,629,276		3,838,968	4,027,204	(188,236)			(188,236)		3,838,968		790,308	790,308			
SB1G5X-P1-4	AEDIFICA REIT SA	B	01/19/2023	JONES TRADING	2,107.000	188,532		170,451	170,451	3,178			3,178	(3,178)	170,451	5,660	12,421	18,081			
S64800-48-5	AEON LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	16,300.000	326,118		297,829	343,802	(56,486)			(56,486)	10,514	297,829	3,423	24,865	28,289			
00130H-10-5	AES CORP		02/14/2023	Various	13,703.000	361,363		245,124	394,098	(148,975)			(148,975)		245,124		116,239	116,239	2,273		
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		02/14/2023	Various	20,818.000	258,035		232,156	110,644						232,156		25,879	25,879			
001055-10-2	AFLAC INC.		02/14/2023	MORGAN STANLEY	11,019.000	762,552		458,684	792,707	(334,023)			(334,023)		458,684		303,869	303,869	4,628		
SB86S2-N0-6	AGEAS NV	B	01/19/2023	Various	11,882.000	552,181		430,407	525,250	(137,009)			(137,009)	42,166	430,407	(29,326)	151,100	121,774			
00846U-10-1	AGILENT TECHNOLOGIES INC		02/14/2023	Various	11,464.000	1,753,455		1,307,607	1,715,588	(407,980)			(407,980)		1,307,607		445,848	445,848	2,579		
00848J-10-4	AGILITI INC		01/23/2023	Various	34,030.000	584,297		490,530	555,029	(64,499)			(64,499)		490,530		93,767	93,767			
00123Q-10-4	AGNC INVESTMENT REIT CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	26,671.000	318,578		224,570	276,045	(51,475)			(51,475)		224,570		94,008	94,008	6,401		
008492-10-0	AGREE REALTY CORP		01/19/2023	JONES TRADING	10,056.000	747,241		678,548	713,272	(34,724)			(34,724)		678,548		68,693	68,693	2,413		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	192,660.000	2,150,530		1,606,339	2,142,601	(540,553)			(540,553)	4,290	1,606,339	(6,541)	550,733	544,192			
00912X-30-2	AIR LEASE CORP		01/20/2023	JEFFERIES & COMPANY, INC.	20,400.000	893,563		580,331	783,768	(203,437)			(203,437)		580,331		313,232	313,232	4,080		
009158-10-6	AIR PRODUCTS & CHEM		02/14/2023	Various	7,564.000	2,246,248		1,745,356	2,331,679	(586,322)			(586,322)		1,745,356		500,892	500,892	12,254		
009066-10-1	AIRBNB INC CLASS A		02/14/2023	Various	10,398.000	1,142,924		889,029	889,029						889,029		253,895	253,895			
00971T-10-1	AKAMAI TECHNOLOGIES		01/04/2023	MORGAN STANLEY	9,293.000	797,832		746,414	783,400	(36,986)			(36,986)		746,414		51,418	51,418			
00973Y-10-8	AKERO THERAPEUTICS INC		01/20/2023	CITIGROUP GLOBAL MARKETS	6,716.000	313,767		63,466	368,037	(304,571)			(304,571)		63,466		250,301	250,301			
011659-10-9	ALASKA AIR GROUP, INC.		01/23/2023	BNP CAPITAL MARKETS	9,504.000	474,539		372,082	408,102	(36,020)			(36,020)		372,082		102,457	102,457			
012348-10-8	ALBANY INTERNATIONAL CORP.		01/20/2023	UNION BANK OF SWITZERLAND	5,386.000	573,343		401,594	531,006	(129,412)			(129,412)		401,594		171,749	171,749	1,347		
012653-10-1	ALBEMARLE CORP		02/14/2023	Various	4,208.000	1,056,553		848,633	912,547	(63,914)			(63,914)		848,633		207,920	207,920	1,662		
013872-10-6	ALCOA CORP		03/31/2023	GOLDMAN, SACHS & CO.	230.000	9,788		11,390							11,390		(1,602)	(1,602)	23		
H01301-12-8	ALCON INC	B	02/15/2023	Various	8,046.000	607,210		425,247	549,445	(119,908)			(119,908)	(4,289)	425,247	5,654	176,308	181,962			
015271-10-9	ALEXANDRIA REAL ESTATE		02/16/2023	Various	20,914.000	3,312,662		2,884,582	3,046,542	(161,960)			(161,960)		2,884,582		428,080	428,080	25,306		
W04008-15-2	ALFA LAVAL	B	01/19/2023	GOLDMAN, SACHS & CO.	8,051.000	250,065		193,744	232,656	(81,011)			(81,011)	42,100	193,744	(27,046)	83,367	56,321			
SB51BM-R7-5	ALGONQUIN POWER & UTILITIES CO	B	01/19/2023	GOLDMAN, SACHS & CO.	9,473.000	66,062		64,780							64,780	178	1,104	1,281			
016255-10-1	ALIGN TECHNOLOGY INC		02/14/2023	Various	1,488.000	456,883		324,789	113,886	(2,047)			(2,047)		324,789		132,094	132,094			
01626P-14-8	ALIMENTATION COUCHE TARD INC	B	01/19/2023	GOLDMAN, SACHS & CO.	8,849.000	412,692		187,899	388,587	(211,400)			(211,400)	10,712	187,899	(4,228)	229,021	224,793			
G0176J-10-9	ALLEGION PLC		01/19/2023	Various	8,398.000	911,634		753,133	883,973	(130,841)			(130,841)		753,133		158,501	158,501			
01749D-10-5	ALLEGRO MICROSYSTEMS INC		01/23/2023	Various	17,076.000	571,011		353,302	512,622	(159,319)			(159,319)		353,302		217,708	217,708			
D03080-11-2	ALLIANZ SE-REG COM STK	B	01/19/2023	GOLDMAN, SACHS & CO.	4,661.000	1,095,714		734,564	999,367	(250,036)			(250,036)	(14,767)	734,564	25,952	335,198	361,150			
02005N-10-0	ALLY FINANCIAL INC		01/19/2023	GOLDMAN, SACHS & CO.	18,824.000	492,895		460,247	460,247						460,247		32,648	32,648			
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		02/14/2023	Various	4,647.000	1,052,058		630,871	1,104,360	(473,488)			(473,488)		630,871		421,186	421,186			
02079K-30-5	ALPHABET INC CLASS A		02/14/2023	Various	228,835.000	20,974,071		19,642,192	20,190,112	(547,920)			(547,920)		19,642,192		1,331,879	1,331,879			
02079K-10-7	ALPHABET INC CLASS C		02/14/2023	Various	139,724.000	13,723,398		11,553,195	12,397,711	(844,515)			(844,515)		11,553,195		2,170,203	2,170,203			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		01/11/2023	Various	2,235.000	133,765		75,141	133,541	(58,401)			(58,401)		75,141		58,624	58,624	448		
02209S-10-3	ALTRIA GROUP INC.		02/14/2023	Various	66,874.000	3,095,148		2,703,241	2,888,552	(349,263)			(349,263)		2,703,241		391,907	391,907	59,401		
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	01/19/2023	Various	11,098.000	651,638		520,885	575,042	(102,754)			(102,754)	48,597	520,885	(36,038)	166,791	130,753			
023135-10-6	AMAZON COM INC		02/14/2023	Various	338,508.000	32,239,098		28,359,947	28,434,672	(74,725)			(74,725)		28,359,947		3,879,150	3,879,150			
G0250X-10-7	AMCOR PLC	D	02/14/2023	Various	41,919.000	487,558		401,245	499,255	(98,010)			(98,010)		401,245		86,313	86,313			
023436-10-8	AMEDISYS INC		01/20/2023	JEFFERIES & COMPANY, INC.	6,213.000	584,696		519,034	519,034						519,034		65,662	65,662			
023586-50-6	AMERCO NON VOTING SERIES N		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	4,095.000	254,844		227,929	183,743						227,929		26,915	26,915			
025537-10-1	AMERICAN ELEC PWR INC		02/14/2023	Various	31,579.000	2,975,286		2,603,519	2,998,426	(394,907)			(394,907)		2,603,519		371,767	371,767	6,533		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
025816-10-9	AMERICAN EXPRESS CO		02/14/2023	Various	21,236.000	3,412,359		2,745,728	3,137,619	(391,891)			(391,891)		2,745,728		666,631	666,631	4,051		
025932-10-4	AMERICAN FINANCIAL GROUP INC		02/14/2023	MORGAN STANLEY	2,211.000	290,707		148,093	303,526	(155,433)			(155,433)		148,093		142,614	142,614	10,237		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		01/19/2023	Various	42,578.000	1,366,665		1,283,301	1,283,301						1,283,301		83,364	83,364			
026874-78-4	AMERICAN INTL GROUP INC		02/14/2023	MORGAN STANLEY	29,809.000	1,872,776		1,333,510	1,885,121	(551,611)			(551,611)		1,333,510		539,265	539,265			
03027X-10-0	AMERICAN TOWER CORP		02/14/2023	Various	17,994.000	3,924,505		3,621,194	3,812,209	(191,014)			(191,014)		3,621,194		303,311	303,311	28,071		
030420-10-3	AMERICAN WATER WORKS CO INC		02/14/2023	Various	4,105.000	647,497		511,981	625,684	(113,703)			(113,703)		511,981		135,516	135,516	253		
03064D-10-8	AMERICOLD REALTY TRUST		01/19/2023	JONES TRADING	12,720.000	392,206		360,103	360,103						360,103		32,103	32,103	2,798		
03076C-10-6	AMERIPRISE FINL INC		02/14/2023	MORGAN STANLEY	1,174.000	414,101		141,721	365,548	(223,827)			(223,827)		141,721		272,381	272,381	1,468		
03076K-10-8	AMERIS BANCORP		01/20/2023	JEFFERIES & COMPANY, INC.	17,052.000	817,146		575,620	803,831	(228,211)			(228,211)		575,620		241,526	241,526	2,558		
03073E-10-5	AMERISOURCEBERGEN CORP		02/14/2023	Various	11,742.000	1,905,725		1,360,277	1,945,767	(585,490)			(585,490)		1,360,277		545,448	545,448	164		
031162-10-0	AMGEN INC		02/14/2023	Various	23,049.000	5,890,872		4,808,211	6,053,589	(1,245,379)			(1,245,379)		4,808,211		1,082,661	1,082,661	10,069		
03152W-10-9	AMICUS THERAPEUTICS INC		01/20/2023	SCOTIA CAPITAL (USA) INC.	26,608.000	344,002		253,472	324,884	(71,412)			(71,412)		253,472		90,530	90,530			
032095-10-1	AMPHENOL CORP.		02/14/2023	Various	35,324.000	2,819,828		2,032,265	2,689,569	(657,304)			(657,304)		2,032,265		787,563	787,563	7,418		
SB14NJ-71-2	AMPLIFON SPA	B	01/19/2023	Various	8,180.000	237,202		205,059	242,871	(20,336)			(20,336)	(17,477)	205,059	15,879	16,264	32,143			
F0300Q-10-3	AMUNDI SA	B	01/04/2023	MORGAN STANLEY	8,430.000	492,817		354,783	476,836	(103,065)			(103,065)	(18,988)	354,783	10,663	127,371	138,034			
032654-10-5	ANALOG DEVICES INC		02/14/2023	Various	18,491.000	3,177,781		2,800,512	2,788,346	(231,224)			(231,224)		2,800,512		377,269	377,269			
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK	B	02/15/2023	Various	34,695.000	1,470,784		843,028	1,350,741	(666,807)			(666,807)	159,093	843,028	(63,950)	691,707	627,757			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	01/19/2023	GOLDMAN, SACHS & CO.	12,255.000	730,515		551,125	735,963	(243,392)			(243,392)	58,553	551,125	(33,148)	212,538	179,390			
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC		02/14/2023	MORGAN STANLEY	2,108.000	45,753		47,346							47,346		(1,593)	(1,593)			
03662Q-10-5	ANSYS INC		01/19/2023	Various	5,711.000	1,401,009		1,266,129	1,379,720	(113,592)			(113,592)		1,266,129		134,880	134,880			
036752-10-3	ANTHEM INC		02/14/2023	Various	9,293.000	4,534,696		3,470,020	4,767,030	(1,297,010)			(1,297,010)		3,470,020		1,064,676	1,064,676			
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	01/19/2023	GOLDMAN, SACHS & CO.	29,448.000	628,567		366,696	547,463	(158,011)			(158,011)	(22,756)	366,696	27,449	234,422	261,871			
Q0429F-10-1	ANZ GROUP HOLDINGS LTD DEF	B	01/03/2023	MERGER	46,779.000	725,860		645,520	750,570	(93,761)			(93,761)	(11,289)	645,520	6,185	74,155	80,340			
S60655-86-7	ANZ NATIONAL BANK	B	01/04/2023	MORGAN STANLEY	46,779.000	757,350		725,860							725,860	11,840	19,650	31,490			
G0403H-10-8	AON PLC CLASS A		02/14/2023	Various	7,165.000	2,223,715		1,822,164	2,150,503	(328,339)			(328,339)		1,822,164		401,551	401,551	2,869		
S62473-06-1	APA GROUP UNITS	B	01/19/2023	GOLDMAN, SACHS & CO.	33,483.000	248,003		206,453	244,322	(50,281)			(50,281)	12,412	206,453	(3,375)	44,925	41,550	5,525		
03753U-10-6	APELLIS PHARMACEUTICALS INC		01/20/2023	JEFFERIES & COMPANY, INC.	4,366.000	226,337		133,877	225,766	(91,889)			(91,889)		133,877		92,460	92,460			
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		02/14/2023	MORGAN STANLEY	18,792.000	1,304,675		873,828	1,198,742	(324,914)			(324,914)		873,828		430,847	430,847			
037833-10-0	APPLE INC.		02/14/2023	Various	593,102.000	82,920,273		70,488,804	77,061,743	(6,572,939)			(6,572,939)		70,488,804		12,431,469	12,431,469	49,575		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/23/2023	BNP CAPITAL MARKETS	4,938.000	603,214		396,781	622,336	(225,555)			(225,555)		396,781		206,433	206,433			
038222-10-5	APPLIED MATERIALS INC		02/14/2023	Various	28,444.000	3,194,138		2,220,346	2,769,877	(549,530)			(549,530)		2,220,346		973,791	973,791			
038336-10-3	APTARGROUP INC		01/23/2023	Various	8,434.000	953,455		801,483	927,571	(126,088)			(126,088)		801,483		151,972	151,972			
G6095L-10-9	APTIV PLC		02/14/2023	Various	11,765.000	1,228,659		907,377	1,095,674	(188,298)			(188,298)		907,377		321,282	321,282			
03852U-10-6	ARAMARK		02/14/2023	Various	23,208.000	1,019,445		674,204	959,419	(285,214)			(285,214)		674,204		345,240	345,240			
S57692-09-7	ARCADIS NV	B	01/19/2023	GOLDMAN, SACHS & CO.	3,595.000	154,542		118,334	140,809	(35,761)			(35,761)	13,286	118,334	(8,592)	44,800	36,209			
L0302D-21-0	ARCELORMITTAL SA	B	01/19/2023	Various	15,528.000	464,327		314,356	407,263	(131,334)			(131,334)	38,427	314,356	(23,549)	173,521	149,971			
G0450A-10-5	ARCH CAPITAL GROUP		02/14/2023	Various	20,846.000	1,334,742		881,632	1,308,712	(427,080)			(427,080)		881,632		453,110	453,110			
039483-10-2	ARCHER DANIELS MIDLAND CO		02/14/2023	Various	33,516.000	2,847,833		2,123,909	3,111,961	(988,052)			(988,052)		2,123,909		723,924	723,924	660		
SBNHKY-X4-4	ARGENX	B	01/04/2023	MORGAN STANLEY	2,154.000	795,768		597,562	800,691	(278,484)			(278,484)	75,354	597,562	(57,331)	255,537	198,206			
040413-10-6	ARISTA NETWORKS INC		02/01/2023	Various	7,793.000	967,708		879,752	945,681	(65,929)			(65,929)		879,752		87,957	87,957			
S62539-83-8	ARISTOCRAT LEISURE LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	16,062.000	376,827		371,284	332,437	21,003			21,003	17,844	371,284	(7,067)	12,609	5,543			
F0392W-12-5	ARKEMA EUR10	B	01/19/2023	GOLDMAN, SACHS & CO.	646.000	63,949		47,515	57,830	(10,347)			(10,347)	32	47,515	726	15,708	16,434			
042735-10-0	ARROW ELECTRONICS INC		02/14/2023	MORGAN STANLEY	846.000	106,733		95,869							95,869		10,864	10,864			
363576-10-9	ARTHUR J GALLAGHER & CO		02/01/2023	Various	5,367.000	1,037,747		854,281	1,011,894	(157,613)			(157,613)		854,281		183,466	183,466			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
560544-09-5	ASAHI GROUP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	12,800.000	410,625		394,573	399,585	(43,950)			(43,950)	38,938	394,573	(20,177)	36,230	16,053	5,102		
560546-03-3	ASAHI KASEI CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	54,600.000	398,483		389,560	389,560	20,688			20,688	(20,688)	389,560	33,240	(24,316)	8,923			
G05320-10-9	ASHTEAD GROUP PLC	B	02/15/2023	Various	21,097.000	1,324,591		802,520	1,197,822	(522,614)			(522,614)	127,312	802,520	(62,140)	584,211	522,071	3,117		
B929F-46-4	ASML HOLDING N.V.	B	02/15/2023	Various	7,814.000	4,888,049		2,667,120	4,201,434	(1,815,616)			(1,815,616)	281,302	2,667,120	(178,918)	2,399,847	2,220,929	692		
29109X-10-6	ASPEN TECHNOLOGY CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	274.000	56,666		53,093							53,093		3,573	3,573			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		01/23/2023	Various	15,060.000	376,512		275,380	346,380	(71,001)			(71,001)		275,380		101,132	101,132			
G2386T-10-9	ASSURA REIT PLC	B	01/19/2023	JONES TRADING	192,316.000	131,657		129,972							129,972	3,173	(1,488)	1,685			
04621X-10-8	ASSURANT I NC		02/14/2023	MORGAN STANLEY	2,231.000	288,053		239,839	271,380	(39,219)			(39,219)		239,839		48,214	48,214			
G0585R-10-6	ASSURED GUARANTY LTD		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	13,849.000	837,354		506,905	862,239	(355,334)			(355,334)		506,905		330,449	330,449			
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	01/19/2023	Various	22,720.000	3,190,444		2,319,880	3,065,868	(1,174,241)			(1,174,241)	428,253	2,319,880	(234,911)	1,105,475	870,564			
00206R-10-2	AT&T INC		02/14/2023	Various	241,130.000	4,686,189		3,992,785	4,439,203	(446,418)			(446,418)		3,992,785		693,404	693,404	42,304		
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		01/20/2023	JEFFERIES & COMPANY, INC.	16,240.000	584,393		458,782	570,674	(111,892)			(111,892)		458,782		125,611	125,611			
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	01/20/2023	RBC DOMINION SECURITIES	22,445.000	600,435		581,326	581,326						581,326		19,109	19,109			
W1R924-25-2	ATLAS COPCO CLASS A	B	01/19/2023	GOLDMAN, SACHS & CO.	44,702.000	563,050		364,319	528,127	(176,785)			(176,785)	12,978	364,319	(2,473)	201,203	198,731			
049560-10-5	ATMOS ENERGY CORP.		02/14/2023	MORGAN STANLEY	235.000	27,204		26,329							26,329		875	875			
SBKX3X-G2-6	AUCKLAND INTERNATIONAL AIRPORT LTD	B	01/04/2023	MORGAN STANLEY	60,473.000	301,602		246,287	298,702	(48,212)			(48,212)	(4,203)	246,287	632	54,683	55,315			
SB87CV-M3-2	AURIZON HOLDINGS LTD	B	01/04/2023	MORGAN STANLEY	90,083.000	224,698		222,665	227,865	(4,259)			(4,259)	(941)	222,665	(330)	2,362	2,033			
052769-10-6	AUTODESK INCORPORATED		02/14/2023	Various	8,414.000	1,711,974		1,431,056	1,572,324	(141,269)			(141,269)		1,431,056		280,918	280,918			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		02/14/2023	Various	13,103.000	3,000,264		2,408,253	3,129,783	(721,529)			(721,529)		2,408,253		592,011	592,011	16,379		
053332-10-2	AUTOZONE INC		02/14/2023	Various	648.000	1,564,840		1,022,434	1,598,085	(575,651)			(575,651)		1,022,434		542,406	542,406			
053484-10-1	AVALONBAY CMNTYS INC		01/19/2023	Various	31,042.000	5,256,708		5,013,904	5,013,904						5,013,904		242,805	242,805	49,357		
05352A-10-0	AVANTOR INC		02/01/2023	Various	31,227.000	730,576		631,098	658,577	(27,480)			(27,480)		631,098		99,478	99,478			
053611-10-9	AVERY DENNISON CORP		01/04/2023	MORGAN STANLEY	2,085.000	389,438		377,385	377,385						377,385		12,053	12,053			
F06106-10-2	AXA	B	01/19/2023	Various	58,353.000	1,750,052		1,236,910	1,622,633	(528,939)			(528,939)	143,217	1,236,910	(87,648)	600,790	513,142			
G0750C-10-8	AXALTA COATING SYSTEMS LTD		01/23/2023	BANK OF NEW YORK	10,113.000	276,559		231,414	257,578	(26,164)			(26,164)		231,414		45,145	45,145			
S69855-43-5	AZBIL CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	9,900.000	268,258		245,692							245,692	4,526	18,040	22,566			
05478C-10-5	AZEK COMPANY INC CLASS A		01/23/2023	BNP CAPITAL MARKETS	13,140.000	309,994		217,956	267,005	(49,048)			(49,048)		217,956		92,038	92,038			
056525-10-8	BADGER METER INC		01/23/2023	Various	4,981.000	572,036		391,692	543,078	(151,387)			(151,387)		391,692		180,344	180,344			
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	01/19/2023	GOLDMAN, SACHS & CO.	84,157.000	879,294		530,436	866,550	(394,561)			(394,561)	58,446	530,436	(19,289)	368,147	348,858			
05722G-10-0	BAKER HUGHES CO		03/31/2023	Various	27,115.000	832,114		567,581	680,224	(243,162)			(243,162)		567,581		264,533	264,533	775		
058498-10-6	BALL CORP COM		03/31/2023	Various	19,333.000	1,023,404		978,953	882,881	(20,592)			(20,592)		978,953		44,451	44,451			
H04530-20-2	BALOISE HOLDING NAMEN	B	01/19/2023	GOLDMAN, SACHS & CO.	1,400.000	226,250		180,218	215,932	(37,407)			(37,407)	1,694	180,218	977	45,055	46,032			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	01/19/2023	GOLDMAN, SACHS & CO.	61,274.000	202,199		105,682	183,269	(81,176)			(81,176)	3,589	105,682	(486)	97,002	96,517			
060505-10-4	BANK AMER CORP COM		02/14/2023	Various	288,591.000	9,879,089		8,342,085	9,558,134	(1,216,049)			(1,216,049)		8,342,085		1,537,004	1,537,004			
S60758-08-3	BANK HAPOALIM BM	B	01/19/2023	GOLDMAN, SACHS & CO.	24,430.000	230,771		203,412	219,617	(20,179)			(20,179)	3,973	203,412	5,411	21,949	27,359			
064058-10-0	BANK NEW YORK MELLON CORP		02/14/2023	Various	31,631.000	1,572,206		1,134,285	1,439,843	(305,558)			(305,558)		1,134,285		437,920	437,920	4,176		
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	01/19/2023	GOLDMAN, SACHS & CO.	6,215.000	317,623		236,456	304,294	(57,816)			(57,816)	(10,022)	236,456	8,995	72,172	81,167	4,082		
S20760-09-6	BANK OF MONTREAL	B	01/19/2023	GOLDMAN, SACHS & CO.	8,378.000	815,600		461,869	758,438	(304,007)			(304,007)	7,438	461,869	(2,515)	356,246	353,731			
06652K-10-3	BANKUNITED INC		01/23/2023	BNP CAPITAL MARKETS	16,437.000	582,279		454,269	558,365	(104,096)			(104,096)		454,269		128,010	128,010	4,109		
G08036-12-4	BARCLAYS ORD GBP0.25	B	01/19/2023	GOLDMAN, SACHS & CO.	265,574.000	583,580		377,175	506,407	(154,122)			(154,122)	24,890	377,175	(7,322)	213,727	206,405			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	01/19/2023	Various	29,075.000	546,857		444,085	498,048	(67,693)			(67,693)	13,730	444,085	(11,171)	113,943	102,772			
S50865-77-3	BASF SE	B	01/19/2023	Various	21,400.000	1,179,154		830,194	1,059,508	(153,071)			(153,071)	(76,242)	830,194	65,815	283,145	348,960			
070830-10-4	BATH AND BODY WORKS INC		03/31/2023	Various	10,966.000	513,343		371,130	462,107	(90,977)			(90,977)		371,130		142,213	142,213	48		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
071813-10-9	BAXTER INTL INC		02/14/2023	Various	20,630.000	979,168		1,021,145	1,051,511	(30,366)			(30,366)		1,021,145		(41,977)	(41,977)	5,983		
S50692-11-0	BAYER AG ORD NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	10,461.000	631,165		485,914	539,524	(14,786)			(14,786)	(38,824)	485,914	45,479	99,772	145,250			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	01/19/2023	Various	6,503.000	614,908		430,003	578,684	(150,122)			(150,122)	1,440	430,003	(292)	185,198	184,906			
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	01/19/2023	Various	149,748.000	1,006,602		673,354	900,417	(221,890)			(221,890)	(5,173)	673,354	10,168	323,080	333,248			
075887-10-9	BECTON DICKINSON		02/14/2023	Various	4,745.000	1,173,803		947,397	1,206,654	(259,257)			(259,257)		947,397		226,406	226,406			
07831C-10-3	BELLRING BRANDS INC		01/20/2023	RBC DOMINION SECURITIES	24,664.000	648,907		509,132	632,385	(123,253)			(123,253)		509,132		139,776	139,776			
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		02/14/2023	Various	16,626.000	634,752		508,589	614,497	(105,908)			(105,908)		508,589		126,163	126,163			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/14/2023	Various	63,229.000	19,750,852		15,240,428	19,531,438	(4,291,010)			(4,291,010)		15,240,428		4,510,425	4,510,425			
086516-10-1	BEST BUY CO INC		02/14/2023	MORGAN STANLEY	1,683.000	148,614		106,601	134,993	(28,392)			(28,392)		106,601		42,013	42,013	1,481		
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	01/19/2023	Various	79,201.000	2,627,526		1,876,581	2,450,794	(766,315)			(766,315)	192,102	1,876,581	(105,816)	856,761	750,945			
G1093E-10-8	BIG YELLOW GROUP PLC	B	03/02/2023	JONES TRADING	29,217.000	421,103		345,718	403,115	(110,969)			(110,969)	53,572	345,718	(39,590)	114,975	75,385	2,972		
090043-10-0	BILL COM HOLDINGS INC		03/31/2023	Various	2,709.000	274,565		285,978	197,544	(5,421)			(5,421)		285,978		(11,413)	(11,413)			
090572-20-7	BIO RAD LABORATORIES INC		02/14/2023	MORGAN STANLEY	109.000	50,413		49,110							49,110		1,303	1,303			
09073M-10-4	BIO TECHNE CORP		02/14/2023	MORGAN STANLEY	7,646.000	642,606		546,293	604,692	(86,676)			(86,676)		546,293		96,314	96,314	28		
09062X-10-3	BIOGEN INC		02/14/2023	Various	5,140.000	1,440,885		1,235,084	1,423,369	(188,285)			(188,285)		1,235,084		205,801	205,801			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/14/2023	Various	5,205.000	599,896		397,246	538,665	(141,420)			(141,420)		397,246		202,651	202,651			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		01/23/2023	BNP CAPITAL MARKETS	10,257.000	700,820		554,083	678,603	(124,520)			(124,520)		554,083		146,737	146,737			
09215C-10-5	BLACK KNIGHT INC		02/14/2023	Various	14,691.000	892,198		779,784	907,169	(127,386)			(127,386)		779,784		112,415	112,415			
09247X-10-1	BLACKROCK INC		02/14/2023	Various	6,453.000	4,720,898		3,518,825	4,572,789	(1,053,964)			(1,053,964)		3,518,825		1,202,073	1,202,073			
09260D-10-7	BLACKSTONE INC		02/14/2023	Various	26,485.000	2,248,229		1,922,626	1,790,205	(57,204)			(57,204)		1,922,626		325,603	325,603	4,577		
S73096-81-0	BNP PARIBAS S.A.	B	01/19/2023	GOLDMAN, SACHS & CO.	7,168.000	457,164		240,691	407,365	(161,956)			(161,956)	(4,719)	240,691	9,342	207,131	216,473			
097023-10-5	BOEING CO		02/14/2023	Various	18,385.000	3,897,411		2,334,264	3,502,159	(1,167,895)			(1,167,895)		2,334,264		1,563,147	1,563,147			
09857L-10-8	BOOKING HOLDINGS INC		02/14/2023	Various	1,436.000	3,288,348		2,301,979	2,893,942	(591,963)			(591,963)		2,301,979		986,369	986,369			
099502-10-6	BOOZ ALLEN HAMILTON		02/14/2023	MORGAN STANLEY	209.000	19,826		19,335							19,335		492	492	98		
099724-10-6	BORG WARNER INC.		02/14/2023	MORGAN STANLEY	3,474.000	172,602		109,084	139,829	(30,745)			(30,745)		109,084		63,518	63,518			
101121-10-1	BOSTON PPTYS INC		02/14/2023	Various	33,717.000	2,389,698		2,278,595	2,278,595						2,278,595		111,103	111,103	33,043		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		02/14/2023	Various	56,635.000	2,642,935		1,950,369	2,620,501	(670,132)			(670,132)		1,950,369		692,566	692,566			
S07980-59-2	BP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	122,608.000	721,022		356,959	700,407	(369,358)			(369,358)	25,911	356,959	(2,347)	366,409	364,063			
104674-10-6	BRADY CORPORATION		01/23/2023	Various	12,104.000	618,752		496,617	570,098	(73,482)			(73,482)		496,617		122,136	122,136	2,784		
SB4YVF-56-3	BRENNTAG AG	B	01/19/2023	GOLDMAN, SACHS & CO.	1,348.000	96,862		46,395	85,916	(43,272)			(43,272)	3,751	46,395	(1,279)	51,746	50,467			
10918L-10-3	BRIGHAM MINERALS INC CLASS A		01/11/2023	VARIOUS	0.000	13											13	13			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		01/23/2023	BANK OF NEW YORK	9,940.000	762,902		575,653	627,214	(51,561)			(51,561)		575,653		187,250	187,250			
110122-10-8	BRISTOL MYERS SQUIBB CO		02/14/2023	Various	101,541.000	7,342,665		5,889,304	7,305,875	(1,416,571)			(1,416,571)		5,889,304		1,453,361	1,453,361	26,364		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	01/19/2023	Various	43,167.000	1,727,240		1,499,253	1,703,939	(438,057)			(438,057)	233,372	1,499,253	(178,247)	406,233	227,986	28,899		
11135F-10-1	BROADCOM INC		02/14/2023	Various	15,315.000	8,920,250		6,339,349	8,563,076	(2,223,727)			(2,223,727)		6,339,349		2,580,901	2,580,901			
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		01/04/2023	MORGAN STANLEY	7,930.000	1,083,729		1,063,651	1,063,651						1,063,651		20,078	20,078	5,749		
SBPCPY-H2-0	BROOKFIELD ASSET MANAGEMENT VOTING	B	02/14/2023	Various	7,701.760	247,560		2,400	220,375	(229,607)			(229,607)	11,631	2,400	(105)	245,266	245,161			
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	01/11/2023	DISTRIBUTION	0.000	30											30	30			
11271J-10-7	BROOKFIELD CORP CLASS A	B	01/19/2023	Various	38,763.000	1,272,151		1,218,147	1,218,147	12,810			12,810	(12,810)	1,218,147	15,071	38,932	54,003			
SBMXWR-83-2	BROOKFIELD RENEWABLE SUBORDINATE V		01/19/2023	GOLDMAN, SACHS & CO.	6,911.000	214,069		198,780							198,780	545	14,743	15,288			
114340-10-2	BROOKS AUTOMATION INC		01/23/2023	BNP CAPITAL MARKETS	7,856.000	440,221		337,096	457,376	(120,280)			(120,280)		337,096		103,125	103,125			
115236-10-1	BROWN & BROWN		02/01/2023	Various	9,508.000	549,534		523,889	541,671	(17,782)			(17,782)		523,889		25,646	25,646			
115637-20-9	BROWN FORM AN CORP CLASS B		01/19/2023	GOLDMAN, SACHS & CO.	7,149.000	471,073		469,546	469,546						469,546		1,526	1,526	1,469		
117043-10-9	BRUNSWICK CORP.		01/23/2023	BNP CAPITAL MARKETS	10,298.000	821,783		565,111	742,280	(177,168)			(177,168)		565,111		256,672	256,672			
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	01/19/2023	GOLDMAN, SACHS & CO.	342,806.000	539,977		445,831	462,051	(55,831)			(55,831)	39,611	445,831	(22,746)	116,892	94,146	9,512		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	38,400.000	121,801		100,526	120,785	(19,567)			(19,567)	(692)	100,526	369	20,906	21,275			
G16962-10-5	BUNGE LTD		02/14/2023	MORGAN STANLEY	264.000	26,388		25,975							25,975		413	413			
G16968-11-0	BUNZL	B	01/19/2023	GOLDMAN, SACHS & CO.	12,842.000	464,065		346,853	426,201	(113,628)			(113,628)	34,280	346,853	(17,493)	134,705	117,212	2,676		
122017-10-6	BURLINGTON STORES INC		02/14/2023	Various	2,525.000	567,066		355,064	511,969	(156,905)			(156,905)		355,064		212,001	212,001			
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		02/01/2023	Various	8,128.000	758,974		744,200	744,200						744,200		14,775	14,775	4,958		
12685J-10-5	CABLE ONE INC		03/31/2023	Various	678.000	503,016		456,070	482,641	(26,571)			(26,571)		456,070		46,945	46,945	6		
127055-10-1	CABOT CORP.		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	8,925.000	637,685		567,250	596,547	(29,297)			(29,297)		567,250		70,435	70,435			
12740C-10-3	CADENCE BANK		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	30,176.000	750,943		714,277	744,140	(29,863)			(29,863)		714,277		36,665	36,665	5,695		
127387-10-8	CADENCE DESIGN SYSTEMS INC		02/14/2023	Various	10,312.000	1,861,018		1,426,295	1,656,520	(230,225)			(230,225)		1,426,295		434,723	434,723			
12769G-10-0	CAESARS ENTERTAINMENT INC		02/14/2023	Various	15,324.000	703,913		511,953	602,909	(135,365)			(135,365)		511,953		191,960	191,960			
E2427M-12-3	CAIXABANK SA	B	01/04/2023	MORGAN STANLEY	301,034.000	1,226,490		748,257	1,179,734	(518,410)			(518,410)	86,933	748,257	(57,950)	536,182	478,232			
13100M-50-9	CALIX INC		01/20/2023	JPMORGAN CHASE & CO.	7,666.000	430,466		294,271	455,333	(221,378)			(221,378)		294,271		136,195	136,195			
133131-10-2	CAMDEN PROP		01/04/2023	MORGAN STANLEY	5,552.000	625,946		621,158	621,158						621,158		4,788	4,788	5,219		
134429-10-9	CAMPBELL SOUP CO		01/19/2023	GOLDMAN, SACHS & CO.	8,789.000	460,401		399,372	498,776	(99,404)			(99,404)		399,372		61,029	61,029	3,252		
S21175-99-7	CANADIAN APARTMENT PROPERTIES REAL	B	01/04/2023	MORGAN STANLEY	6,696.000	217,648		210,919	210,919	(3,144)			(3,144)	3,144	210,919	(2,744)	9,473	6,729	513		
S21705-25-6	CANADIAN IMP BANK COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	35,258.000	1,514,990		1,337,881	1,425,205	(136,339)			(136,339)	49,016	1,337,881	(42,968)	220,076	177,109	19,109		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	02/14/2023	Various	9,640.000	753,864		476,043	718,224	(264,729)			(264,729)	22,548	476,043	(12,450)	290,271	277,821	1,167		
F13587-12-0	CAP GEMINI	B	01/19/2023	GOLDMAN, SACHS & CO.	5,892.000	1,097,361		804,100	980,650	(254,101)			(254,101)	77,551	804,100	(51,598)	344,859	293,261			
14040H-10-5	CAPITAL ONE FINL CORP		03/31/2023	Various	7,749.000	811,677		734,780	387,457	(3,293)			(3,293)		734,780		76,897	76,897	1,112		
14149Y-10-8	CARDINAL HEALTH INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	15,995.000	1,211,034		779,803	1,229,536	(449,733)			(449,733)		779,803		431,231	431,231	7,929		
141788-10-9	CARGURUS INC CLASS A		01/20/2023	CREDIT SUISSE	16,320.000	260,406		228,643	228,643						228,643		31,763	31,763			
S59229-61-7	CARL ZEISS MEDITEC AG	B	01/19/2023	GOLDMAN, SACHS & CO.	885.000	126,160		93,158	111,358	(10,187)			(10,187)	(8,013)	93,158	8,719	24,283	33,002			
142339-10-0	CARLISLE CORP.		02/01/2023	Various	2,672.000	651,427		628,171	427,233						628,171		23,256	23,256			
S41692-19-5	CARLSBERG AS CL B	B	01/19/2023	GOLDMAN, SACHS & CO.	1,168.000	166,606		123,922	154,753	(39,936)			(39,936)	9,104	123,922	(5,189)	47,873	42,683			
14316J-10-8	CARLYLE GROUP INC		02/14/2023	MORGAN STANLEY	10,047.000	354,902		287,344	299,802	(12,458)			(12,458)		287,344		67,558	67,558			
143130-10-2	CARMAX INC		03/31/2023	Various	5,120.000	359,725		333,414							333,414		26,310	26,310			
143658-30-0	CARNIVAL CORP		03/31/2023	Various	37,778.000	411,503		281,678	304,491	(22,812)			(22,812)		281,678		129,825	129,825			
14448C-10-4	CARRIER GLOBAL CORP		02/14/2023	Various	35,161.000	1,562,435		1,085,812	1,450,391	(364,579)			(364,579)		1,085,812		476,623	476,623	6,505		
146229-10-9	CARTER'S INC		01/23/2023	Various	10,758.000	874,928		705,772	802,654	(96,883)			(96,883)		705,772		169,157	169,157			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		01/23/2023	BNP CAPITAL MARKETS	8,172.000	652,452		544,070	648,121	(104,051)			(104,051)		544,070		108,382	108,382			
147528-10-3	CASEYS GENERAL STORES, INC.		01/23/2023	BNP CAPITAL MARKETS	2,382.000	548,330		439,103	534,402	(95,299)			(95,299)		439,103		109,227	109,227			
W2084X-10-7	CASTELLUM	B	01/19/2023	JONES TRADING	20,185.000	279,657		244,576	244,576	(361)			(361)	361	244,576	1,563	33,518	35,081	2,554		
148806-10-2	CATALENT INC		02/14/2023	MORGAN STANLEY	2,706.000	190,349		133,379							133,379		56,970	56,970			
149123-10-1	CATERPILLAR INC		02/14/2023	Various	17,167.000	4,196,775		2,672,983	4,112,527	(1,439,543)			(1,439,543)		2,672,983		1,523,791	1,523,791	14,810		
12504L-10-9	CBRE GROUP INC		01/19/2023	GOLDMAN, SACHS & CO.	13,411.000	1,118,251		905,377	1,032,111	(126,734)			(126,734)		905,377		212,874	212,874			
S21715-73-5	CDN NAT RES COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	14,891.000	883,624		318,821	826,344	(517,656)			(517,656)	10,134	318,821	(6,604)	571,407	564,803	7,918		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	01/19/2023	Various	14,609.000	1,770,927		1,373,100	1,734,169	(425,091)			(425,091)	64,023	1,373,100	(47,113)	444,940	397,827			
12514G-10-8	CDW CORP/DE		02/14/2023	MORGAN STANLEY	4,798.000	883,122		730,019	856,827	(126,808)			(126,808)		730,019		153,103	153,103			
150870-10-3	CELANESE CORP		01/04/2023	MORGAN STANLEY	7,233.000	789,428		653,429	739,502	(86,073)			(86,073)		653,429		135,998	135,998			
E2R41M-10-4	CELLNEX TELECOM SA	B	01/19/2023	GOLDMAN, SACHS & CO.	3,723.000	133,962		124,654							124,654	3,259	6,049	9,308			
15135B-10-1	CENTENE CORP		02/14/2023	Various	24,114.000	1,863,069		1,619,370	1,977,589	(358,219)			(358,219)		1,619,370		243,700	243,700			
15189T-10-7	CENTERPOINT ENERGY INC		02/14/2023	MORGAN STANLEY	49,723.000	1,468,492		1,191,409	1,491,193	(299,783)			(299,783)		1,191,409		277,083	277,083			
15202L-10-7	CENTERSPACE		01/20/2023	GOLDMAN, SACHS & CO.	7,376.000	469,912		432,750	432,750						432,750		37,162	37,162	5,384		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	01/19/2023	Various	4,600.000	565,256		541,720	564,955	6,767			6,767	(30,002)	541,720	39,519	(15,983)	23,536			
156504-30-0	CENTURY COMMUNITIES INC		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	13,069.000	753,626		559,908	653,581	(93,673)			(93,673)		559,908		193,718	193,718			
15677J-10-8	CERIDIAN HCM HOLDING INC		02/14/2023	Various	13,716.000	944,169		728,111	879,881	(151,770)			(151,770)		728,111		216,058	216,058			
15687V-10-9	CERTARA		01/23/2023	Various	21,877.000	405,045		290,527	351,563	(61,037)			(61,037)		290,527		114,518	114,518			
125269-10-0	CF INDUSTRIES HOLDINGS		02/01/2023	Various	7,897.000	659,278		673,390	419,269						673,390		(14,112)	(14,112)			
SBJ2L5-75-0	CGI INC	B	01/19/2023	Various	5,672.000	488,514		402,335	488,564	(105,604)			(105,604)	19,375	402,335	(15,710)	101,888	86,179			
159864-10-7	CHARLES RIVER LAB		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,132.000	280,962		246,663	246,663						246,663		34,299	34,299			
808513-10-5	CHARLES SCHWAB		02/14/2023	Various	48,991.000	3,955,343		3,057,653	4,078,991	(1,021,338)			(1,021,338)		3,057,653		897,691	897,691	4,099		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		02/14/2023	Various	4,746.000	1,815,571		1,413,984	1,609,369	(195,384)			(195,384)		1,413,984		401,587	401,587			
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	01/19/2023	Various	4,809.000	618,283		519,666	606,703	(87,038)			(87,038)		519,666		98,617	98,617			
16359R-10-3	CHEMED CORP		01/23/2023	BNP CAPITAL MARKETS	1,380.000	695,330		602,436	704,393	(101,957)			(101,957)		602,436		92,894	92,894			
16411R-20-8	CHENIERE ENERGY INC		02/14/2023	Various	7,802.000	1,165,384		360,030	1,169,988	(809,958)			(809,958)		360,030		805,354	805,354	2,075		
G2178K-10-0	CHEUNG KONG INFRASTRUCTURE HOLDING	B	01/19/2023	GOLDMAN, SACHS & CO.	23,500.000	131,082		118,218	122,996	(4,506)			(4,506)	(271)	118,218	15	12,849	12,864			
166764-10-0	CHEVRON CORP		02/14/2023	Various	74,578.000	13,129,224		7,888,153	13,386,005	(5,497,852)			(5,497,852)		7,888,153		5,241,071	5,241,071			
16679L-10-9	CHEWY INC CLASS A		03/31/2023	Various	7,203.000	290,069		226,880	254,258	(43,611)			(43,611)		226,880		63,189	63,189			
169656-10-5	CHIPOTLE MEXICAN GRILL		02/14/2023	Various	1,252.000	1,882,422		1,611,196	1,737,137	(125,941)			(125,941)		1,611,196		271,226	271,226			
674215-20-7	CHORD ENERGY CORP		01/20/2023	RBC DOMINION SECURITIES	5,903.000	837,480		600,042	807,589	(207,547)			(207,547)		600,042		237,437	237,437			
H1467J-10-4	CHUBB LTD		02/14/2023	Various	13,135.000	2,920,694		2,362,540	2,605,286	(533,252)			(533,252)		2,362,540		558,154	558,154	9,802		
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	01/19/2023	Various	13,738.000	762,617		478,295	669,315	(196,124)			(196,124)	5,105	478,295	(1,196)	285,517	284,322			
125523-10-0	CIGNA CORPORATION		02/14/2023	Various	13,018.000	4,011,748		2,717,155	4,313,384	(1,596,229)			(1,596,229)		2,717,155		1,294,594	1,294,594			
172062-10-1	CINCINNATI FINL CORP		02/14/2023	MORGAN STANLEY	5,915.000	684,663		472,331	605,637	(133,306)			(133,306)		472,331		212,332	212,332	4,081		
17243V-10-2	CINEMARK HOLDINGS INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	33,980.000	365,307		294,267	294,267						294,267		71,040	71,040			
172908-10-5	CINTAS COR P COM		02/14/2023	Various	3,395.000	1,479,074		1,147,394	1,533,250	(385,856)			(385,856)		1,147,394		331,679	331,679	808		
172755-10-0	CIRRUS LOGIC INC		01/20/2023	MORGAN STANLEY	8,201.000	700,955		566,906	610,810	(43,904)			(43,904)		566,906		134,049	134,049			
17275R-10-2	CISCO SYS INC		02/14/2023	MORGAN STANLEY	133,561.000	6,364,884		5,098,653	6,362,846	(1,264,193)			(1,264,193)		5,098,653		1,266,231	1,266,231	50,753		
172967-42-4	CITIGROUP INC		02/14/2023	Various	68,911.000	3,383,415		2,861,330	3,116,845	(255,515)			(255,515)		2,861,330		522,085	522,085	8,317		
174610-10-5	CITIZENS FINANCIAL GROUP		02/14/2023	Various	27,089.000	1,152,429		855,162	1,066,494	(211,332)			(211,332)		855,162		297,267	297,267	8,389		
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	20,120.000	127,124		116,564	123,866	(7,550)			(7,550)	248	116,564	(475)	11,034	10,560			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	34,320.000	216,405		189,746	206,009	(16,676)			(16,676)	413	189,746	(773)	27,432	26,659			
G21810-10-9	CLARIVATE PLC	D	02/14/2023	Various	74,797.000	787,525		703,373							703,373		84,151	84,151			
184496-10-7	CLEAN HARBORS		01/20/2023	CREDIT SUISSE	4,080.000	504,704		365,338	465,610	(100,272)			(100,272)		365,338		139,366	139,366			
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC		01/23/2023	GOLDMAN, SACHS & CO.	24,490.000	462,380		299,553	459,188	(159,634)			(159,634)		299,553		162,827	162,827			
185899-10-1	CLEVELAND CLIFFS INC		02/14/2023	Various	24,692.000	503,138		376,024	371,126	(31,330)			(31,330)		376,024		127,114	127,114			
189054-10-9	CLOROX CO		02/14/2023	Various	6,169.000	884,125		758,555	865,696	(107,141)			(107,141)		758,555		125,570	125,570	3,782		
18915M-10-7	CLOUDFLARE INC CLASS A		02/14/2023	Various	11,836.000	609,264		533,554	535,106	(1,552)			(1,552)		533,554		75,711	75,711			
Y1660Q-10-4	CLP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	37,500.000	275,946		273,624	273,624	828			828	(828)	273,624	262	2,060	2,322			
12572Q-10-5	CME GROUP INC.		02/14/2023	Various	11,718.000	2,091,476		1,879,153	1,970,499	(91,346)			(91,346)		1,879,153		212,323	212,323	52,731		
125896-10-0	CMS ENERGY CORP		02/01/2023	Various	6,602.000	423,388		386,547	418,105	(31,558)			(31,558)		386,547		36,841	36,841			
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	02/15/2023	Various	36,222.000	601,330		412,689	578,516	(220,413)			(220,413)	54,586	412,689	(31,560)	220,201	188,641			
191216-10-0	COCA COLA CO.		02/14/2023	Various	161,139.000	9,614,409		8,476,809	10,250,052	(1,773,243)			(1,773,243)		8,476,809		1,137,600	1,137,600			
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC	D	01/04/2023	MORGAN STANLEY	10,053.000	559,487		424,538	556,132	(131,594)			(131,594)		424,538		134,949	134,949			
S41779-88-5	COFINIMMO	B	03/02/2023	JONES TRADING	4,533.000	411,278		376,576	404,927	(10,406)			(10,406)	(17,946)	376,576	19,911	14,791	34,702			
192422-10-3	COGNEX CORP		02/14/2023	Various	13,184.000	674,419		546,477	621,098	(74,621)			(74,621)		546,477		127,942	127,942			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/31/2023	Various	18,024.000	1,129,473		1,008,791	1,020,784	(22,667)			(22,667)		1,008,791		120,681	120,681			
19260Q-10-7	COINBASE GLOBAL INC CLASS A		02/14/2023	MORGAN STANLEY	10,526.000	443,523		403,199	295,117						403,199		40,324	40,324			
Q26203-40-8	COLES GROUP LTD	B	01/19/2023	Various	61,462.000	707,926		649,264	696,897	(88,365)			(88,365)	40,732	649,264	(29,296)	87,957	58,661			
194162-10-3	COLGATE PALMOLIVE CO		02/01/2023	Various	24,207.000	1,915,595		1,713,407	1,702,494	(184,532)			(184,532)		1,713,407		202,188	202,188	1,222		
20030N-10-1	COMCAST CORP NEW CL A		02/14/2023	Various	163,304.000	6,221,644		5,232,582	5,710,741	(478,159)			(478,159)		5,232,582		989,062	989,062	44,092		
200340-10-7	COMERICA INC		01/19/2023	GOLDMAN, SACHS & CO.	9,682.000	676,127		352,812	647,242	(294,430)			(294,430)		352,812		323,315	323,315	6,584		
200525-10-3	COMMERCE BANCSHARES, INC.		01/23/2023	BNP CAPITAL MARKETS	6,403.000	422,503		400,098	435,852	(35,754)			(35,754)		400,098		22,405	22,405			
SB90LK-T4-1	COMMERZBANK AG	B	01/19/2023	GOLDMAN, SACHS & CO.	28,616.000	295,112		186,945	269,855	(83,358)			(83,358)	448	186,945	3,717	104,449	108,167			
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	01/19/2023	Various	23,450.000	1,658,063		1,343,861	1,631,609	(350,369)			(350,369)	62,621	1,343,861	(48,057)	362,259	314,202			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	02/15/2023	Various	14,097.000	2,085,430		1,161,899	1,826,881	(646,653)			(646,653)	(18,330)	1,161,899	22,977	900,554	923,532			
SBD6K4-57-9	COMPASS GROUP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	54,371.000	1,278,422		971,232	1,254,101	(400,928)			(400,928)	118,059	971,232	(60,520)	367,709	307,190	14,365		
205887-10-2	CONAGRA BRANDS INC		01/19/2023	GOLDMAN, SACHS & CO.	23,696.000	906,707		753,533	917,035	(163,502)			(163,502)		753,533		153,174	153,174			
20825C-10-4	CONOCOPHILLIPS		03/31/2023	Various	57,280.000	6,548,248		3,862,556	6,759,040	(2,896,484)			(2,896,484)		3,862,556		2,685,691	2,685,691	48,580		
209115-10-4	CONSOLIDATED EDISON INC		02/14/2023	Various	27,393.000	2,577,014		2,088,161	2,610,827	(522,666)			(522,666)		2,088,161		488,852	488,852	1,212		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		02/14/2023	Various	7,072.000	1,628,603		1,434,394	1,638,936	(204,542)			(204,542)		1,434,394		194,209	194,209	1,255		
21037T-10-9	CONSTELLATION ENERGY CORP		02/14/2023	Various	9,760.000	825,531		451,458	841,410	(389,951)			(389,951)		451,458		374,073	374,073			
216648-40-2	COOPER COMPANIES INC		02/01/2023	Various	3,140.000	1,080,084		854,626	928,852	(187,557)			(187,557)		854,626		225,458	225,458	15		
217204-10-6	COPART INC		02/14/2023	MORGAN STANLEY	1,875.000	129,888		115,331							115,331		14,556	14,556			
219350-10-5	CORNING IN C COM		02/14/2023	Various	30,348.000	1,052,060		828,785	969,315	(140,530)			(140,530)		828,785		223,275	223,275			
22052L-10-4	CORTEVA INC		02/14/2023	Various	40,144.000	2,432,485		1,575,649	2,359,664	(784,015)			(784,015)		1,575,649		856,836	856,836			
22160N-10-9	COSTAR GROUP INC		02/14/2023	Various	18,151.000	1,396,369		1,017,390	1,402,709	(385,319)			(385,319)		1,017,390		378,978	378,978			
22160K-10-5	COSTCO WHS L CORP NEW COM		02/14/2023	MORGAN STANLEY	15,633.000	7,639,911		6,306,156	7,136,465	(830,309)			(830,309)		6,306,156		1,333,755	1,333,755	9,698		
127097-10-3	COTERRA ENERGY INC		01/04/2023	MORGAN STANLEY	25,921.000	621,442		636,879	636,879						636,879		(15,437)	(15,437)			
22266L-10-6	COUPA SOFTWARE INC		03/01/2023	Various	4,836.000	381,552		233,772	382,866	(149,094)			(149,094)		233,772		147,780	147,780			
222795-50-2	COUSINS PROPERTIES REIT INC		01/19/2023	JONES TRADING	28,130.000	726,586		656,836	711,408	(54,572)			(54,572)		656,836		69,750	69,750	9,002		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	01/19/2023	Various	86,980.000	963,539		710,022	912,605	(278,472)			(278,472)	75,888	710,022	(55,377)	308,893	253,517			
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	01/19/2023	GOLDMAN, SACHS & CO.	6,203.000	276,360		175,932	245,012	(96,793)			(96,793)	27,713	175,932	(13,008)	113,436	100,428			
22663K-10-7	CRINETICS PHARMACEUTICALS INC		01/20/2023	JEFFERIES & COMPANY, INC.	18,210.000	356,809		327,907	333,243	(5,336)			(5,336)		327,907		28,903	28,903			
G25536-15-5	CRODA INTERNATIONAL PLC	B	02/15/2023	Various	3,806.000	326,621		273,867	302,347	(42,577)			(42,577)	14,097	273,867	(2,799)	55,553	52,754			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		02/14/2023	Various	9,384.000	998,883		976,666	767,880						976,666		22,216	22,216			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		02/14/2023	Various	17,045.000	2,414,572		2,246,599	2,311,984	(65,385)			(65,385)		2,246,599		167,973	167,973			
228368-10-6	CROWN HOLDINGS INC		02/14/2023	MORGAN STANLEY	3,970.000	340,201		321,689	326,374	(4,685)			(4,685)		321,689		18,512	18,512			
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	8,469.000	1,752,180		1,551,975	1,652,678	(184,660)			(184,660)	83,956	1,551,975	(25,373)	225,578	200,205			
126408-10-3	CSX CORP		02/14/2023	Various	66,708.000	2,098,005		1,693,920	2,066,614	(372,694)			(372,694)		1,693,920		404,085	404,085			
229663-10-9	CUBESMART		03/22/2023	Various	141,164.000	6,248,511		5,675,634	5,651,865	(6,080)			(6,080)		5,675,634		572,877	572,877	68,805		
229899-10-9	CULLEN FROST BANKERS, INC.		01/23/2023	BNP CAPITAL MARKETS	4,270.000	578,301		474,298	564,883	(96,468)			(96,468)		474,298		104,003	104,003			
231021-10-6	CUMMINS IN C COM		02/14/2023	Various	5,703.000	1,388,161		1,078,785	1,381,780	(302,995)			(302,995)		1,078,785		309,375	309,375			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		01/23/2023	Various	45,890.000	650,102		511,405	571,789	(60,385)			(60,385)		511,405		138,697	138,697			
126650-10-0	CVS HEALTH CORPORATION		02/14/2023	Various	40,013.000	3,587,762		3,259,275	3,728,811	(469,537)			(469,537)		3,259,275		328,487	328,487	14,449		
M2682V-10-8	CYBER ARK SOFTWARE LTD		01/19/2023	GOLDMAN, SACHS & CO.	2,725.000	338,342		352,283							352,283		(13,941)	(13,941)			
23282W-60-5	CYTOKINETICS INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	7,699.000	319,131		301,259	352,768	(51,509)			(51,509)		301,259		17,872	17,872			
23331A-10-9	D R HORTON INC COM		02/14/2023	Various	14,417.000	1,380,288		891,667	1,285,131	(393,465)			(393,465)		891,667		488,621	488,621	1,879		
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	01/19/2023	GOLDMAN, SACHS & CO.	24,100.000	548,885		381,617	546,860	(275,506)			(275,506)	110,263	381,617	(55,241)	222,508	167,268			
SB0JD7-91-9	DAIICHI SANKYO LTD	B	01/19/2023	Various	34,400.000	1,088,461		759,563	1,108,037	(508,098)			(508,098)	159,624	759,563	(82,588)	411,486	328,897			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	5,800.000	963,065		887,946	887,946	(179,037)			(179,037)	179,037	887,946	(128,534)	203,653	75,119			
SBP6VL-Q4-0	DAIMLER TRUCK AG	B	01/19/2023	GOLDMAN, SACHS & CO.	16,822.000	530,065		384,800	519,657	(153,847)			(153,847)	18,990	384,800	(8,035)	153,300	145,265			
D1668R-12-3	DAIMLERCHRYSLER	B	01/19/2023	Various	16,116.000	1,132,760		634,804	1,056,067	(426,516)			(426,516)	5,253	634,804	2,996	494,959	497,956			
235851-10-2	DANAHER CO RP COM		02/14/2023	MORGAN STANLEY	25,112.000	6,514,735		5,875,815	6,665,227	(789,412)			(789,412)		5,875,815		638,920	638,920	6,278		
K22272-11-4	DANSKE BANK	B	01/19/2023	GOLDMAN, SACHS & CO.	28,814.000	586,525		336,234	567,774	(266,631)			(266,631)	35,092	336,234	(15,573)	265,863	250,291			
237194-10-5	DARDEN RESTAURANTS INC		02/14/2023	Various	4,850.000	710,818		447,344	670,901	(223,556)			(223,556)		447,344		263,474	263,474	5,869		
237266-10-1	DARLING INTERNATIONAL INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,346.000	90,792		86,965							86,965		3,827	3,827			
F24571-45-1	DASSAULT SYSTEMES	B	01/19/2023	GOLDMAN, SACHS & CO.	6,993.000	263,777		249,982	249,982	6,254			6,254	(6,254)	249,982	10,234	3,561	13,795			
23804L-10-3	DATADOG INC CLASS A		03/31/2023	Various	12,010.000	883,582		875,572	796,005						875,572		8,010	8,010			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		02/14/2023	Various	3,254.000	271,239		242,976	242,976						242,976		28,263	28,263			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	70,800.000	1,854,755		1,478,084	1,790,587	(280,364)			(280,364)	(32,140)	1,478,084	53,383	323,289	376,671			
243537-10-7	DECKERS OUTDOOR CORP		01/20/2023	Various	1,335.000	549,524		279,914	532,879	(252,965)			(252,965)		279,914		269,610	269,610			
244199-10-5	DEERE & CO.		02/14/2023	Various	9,154.000	3,781,923		2,508,997	3,924,869	(1,415,872)			(1,415,872)		2,508,997		1,272,926	1,272,926	10,985		
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		01/23/2023	CREDIT SUISSE	26,864.000	310,245		293,225	290,433	(1,748)			(1,748)		293,225		17,021	17,021			
SBZCNB-42-5	DELIVERY HERO	B	01/19/2023	GOLDMAN, SACHS & CO.	5,718.000	309,456		212,526	273,271	(49,863)			(49,863)	(10,882)	212,526	12,112	84,818	96,930			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		02/14/2023	Various	9,632.000	398,213		328,044	387,399	(59,355)			(59,355)		328,044		70,169	70,169	3,179		
24869P-10-4	DENNYS CORP		01/20/2023	GOLDMAN, SACHS & CO.	33,717.000	411,486		293,929	310,534	(16,604)			(16,604)		293,929		117,557	117,557			
J12075-10-7	DENSO CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	3,500.000	182,374		172,517							172,517	3,178	6,679	9,857			
24906P-10-9	DENTSPLY SIRONA INC		02/14/2023	Various	15,438.000	540,651		461,280	491,546	(30,266)			(30,266)		461,280		79,371	79,371	1,930		
J1207N-10-8	DENTSU GROUP INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,000.000	389,166		340,737	376,975	(39,258)			(39,258)	3,020	340,737	9,632	38,797	48,429	6,903		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	01/19/2023	GOLDMAN, SACHS & CO.	53,970.000	686,905		404,257	609,863	(229,013)			(229,013)	23,406	404,257	(7,496)	290,143	282,648			
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	01/19/2023	Various	6,917.000	1,192,066		983,488	1,191,481	(257,720)			(257,720)	49,726	983,488	(47,017)	255,595	208,578			
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	01/19/2023	GOLDMAN, SACHS & CO.	53,162.000	538,234		308,210	440,564	(114,809)			(114,809)	(17,544)	308,210	17,565	212,459	230,024			
S46178-59-6	DEUTSCHE POST AG COM STK	B	01/04/2023	MORGAN STANLEY	28,165.000	1,090,153		858,520	1,057,479	(152,497)			(152,497)	(46,462)	858,520	29,725	201,909	231,633			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	01/19/2023	Various	79,705.000	1,658,650		1,305,621	1,585,444	(373,516)			(373,516)	93,692	1,305,621	(77,776)	430,806	353,030			
D2046U-17-6	DEUTSCHE WOHNEN	B	01/19/2023	GOLDMAN, SACHS & CO.	8,070.000	195,795		154,202	171,264	(33,221)			(33,221)	16,160	154,202	(11,196)	52,789	41,593			
25179M-10-3	DEVON ENERGY CORP.		02/14/2023	Various	23,690.000	1,447,849		994,506	1,457,172	(462,666)			(462,666)		994,506		453,343	453,343			
252131-10-7	DEXCOM INC		02/14/2023	Various	14,974.000	1,693,807		1,170,835	1,695,656	(524,820)			(524,820)		1,170,835		522,972	522,972			
Q3190P-10-0	DEXUS PROPERTY GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	34,348.000	191,589		170,489	180,521	(18,485)			(18,485)	8,452	170,489	(2,082)	23,182	21,100	5,369		
G42089-11-3	DIAGEO	B	01/19/2023	Various	49,058.000	2,224,684		1,911,388	2,153,934	(499,084)			(499,084)	256,538	1,911,388	(171,651)	484,946	313,295			
25278X-10-9	DIAMONDBACK ENERGY INC		02/14/2023	MORGAN STANLEY	3,456.000	517,922		103,334	472,712	(369,377)			(369,377)		103,334		414,587	414,587			
253868-10-3	DIGITAL REALTY TRUST INC		02/14/2023	Various	51,032.000	5,410,540		5,034,941	4,525,185	(95,678)			(95,678)		5,034,941		375,599	375,599	48,264		
254709-10-8	DISCOVER FINL SVCS		02/14/2023	Various	12,003.000	1,335,215		953,330	1,174,253	(220,924)			(220,924)		953,330		381,885	381,885			
25470M-10-9	DISH NETWORK CORP		02/14/2023	Various	26,797.000	359,331		390,428	95,065	(1,422)			(1,422)		390,428		(31,098)	(31,098)			
254687-10-6	DISNEY WALT CO		02/14/2023	Various	70,426.000	7,143,947		6,118,611	6,118,611						6,118,611		1,025,336	1,025,336			
G28923-10-3	DIVERSEY HOLDINGS LTD		01/23/2023	Various	31,989.000	175,338		136,273	136,273						136,273		39,065	39,065			
R1R15X-10-0	DNB BANK	B	01/19/2023	GOLDMAN, SACHS & CO.	47,250.000	875,600		749,470	932,673	(262,191)			(262,191)	78,988	749,470	(57,682)	183,811	126,130			
256163-10-6	DOCUSIGN INC		02/14/2023	Various	11,524.000	665,367		551,414	638,660	(87,246)			(87,246)		551,414		113,953	113,953			
256677-10-5	DOLLAR GENERAL CORP		02/14/2023	Various	6,734.000	1,548,182		1,256,738	1,658,248	(401,509)			(401,509)		1,256,738		291,443	291,443	3,704		
256746-10-8	DOLLAR TREE INC		02/14/2023	Various	11,080.000	1,612,199		1,148,157	1,567,155	(418,998)			(418,998)		1,148,157		464,042	464,042			
SB4TP9-G2-2	DOLLARAMA INC	B	01/04/2023	MORGAN STANLEY	18,022.000	1,066,198		764,894	1,053,295	(362,299)			(362,299)	73,899	764,894	(51,303)	352,607	301,304			
25746U-10-9	DOMINION ENERGY INC		03/31/2023	Various	41,120.000	2,558,109		2,492,372	2,242,963	(32,241)			(32,241)		2,492,372		65,737	65,737	368		
25754A-20-1	DOMINIOS PIZZA INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	493.000	177,370		169,784							169,784		7,586	7,586			
SB07SF-G7-6	DOMINOS PIZZA ENTERPRISES LTD	B	01/04/2023	MORGAN STANLEY	1,989.000	91,622		85,808	89,361	(3,184)			(3,184)	(369)	85,808	(127)	5,941	5,814			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25809K-10-5	DOORDASH INC CLASS A		02/14/2023	Various	7,189.000	422,866		351,758							351,758		71,108	71,108			
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		01/20/2023	JEFFERIES & COMPANY, INC.	18,391.000	426,454		400,732	403,866	(3,135)			(3,135)		400,732		25,722	25,722			
25960R-10-5	DOUGLAS DYNAMICS INC		01/23/2023	Various	8,463.000	328,418		237,133	306,022	(68,889)			(68,889)		237,133		91,285	91,285			
25960P-10-9	DOUGLAS EMMETT INC		01/20/2023	UNION BANK OF SWITZERLAND	29,586.000	449,448		463,908	463,908						463,908		(14,460)	(14,460)	5,621		
260003-10-8	DOVER CORP COM		02/14/2023	Various	9,564.000	1,428,509		1,062,337	1,295,061	(232,724)			(232,724)		1,062,337		366,172	366,172			
260557-10-3	DOW INC		02/14/2023	Various	16,669.000	980,635		666,759	839,951	(173,192)			(173,192)		666,759		313,876	313,876			
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		01/23/2023	BANK OF NEW YORK	24,308.000	674,957		635,355	647,547	(28,481)			(28,481)		635,355		39,602	39,602			
26210C-10-4	DROPBOX INC CLASS A		02/14/2023	MORGAN STANLEY	9,043.000	216,982		187,371	202,382	(15,011)			(15,011)		187,371		29,611	29,611			
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	01/19/2023	Various	2,329.000	379,329		256,670	366,505	(128,440)			(128,440)	18,606	256,670	(9,683)	132,342	122,659			
23345M-10-7	DT MIDSTREAM INC		02/14/2023	Various	5,447.000	294,562		243,721	170,256	(54,592)			(54,592)		243,721		50,842	50,842	1,972		
233331-10-7	DTE ENERGY CO		02/14/2023	Various	7,163.000	810,942		745,378	841,867	(96,489)			(96,489)		745,378		65,564	65,564	6,823		
26441C-20-4	DUKE ENERGY HLDG CORP		02/14/2023	Various	6,821.000	686,144		628,782	443,887	(72,250)			(72,250)		628,782		57,361	57,361			
26614N-10-2	DUPONT DE NEMOURS INC		02/14/2023	Various	15,897.000	1,196,254		769,621	1,091,011	(321,390)			(321,390)		769,621		426,633	426,633			
268150-10-9	DYNATRACE INC		01/04/2023	MORGAN STANLEY	9,023.000	348,144		331,415	345,581	(14,166)			(14,166)		331,415		16,730	16,730			
D24914-13-3	E.ON AG OMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	17,835.000	190,534		137,959	177,667	(48,937)			(48,937)	9,229	137,959	(4,575)	57,149	52,575			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	01/19/2023	Various	8,477.000	1,057,247		644,315	1,004,406	(459,769)			(459,769)	99,678	644,315	(52,471)	465,402	412,931			
27579R-10-4	EAST WEST BANCORP INC		02/14/2023	MORGAN STANLEY	1,348.000	104,892		44,134	88,833	(44,700)			(44,700)		44,134		60,759	60,759	647		
277276-10-1	EASTGROUP PROPERTY		01/23/2023	BNP CAPITAL MARKETS	4,421.000	738,817		599,641	654,573	(54,932)			(54,932)		599,641		139,176	139,176	5,526		
277432-10-0	EASTMAN CH EM CO COM		02/14/2023	Various	1,580.000	141,442		109,625	128,675	(19,050)			(19,050)		109,625		31,817	31,817	1,248		
G29183-10-3	EATON CORP PLC		02/14/2023	Various	12,898.000	2,086,679		1,581,008	2,024,341	(443,333)			(443,333)		1,581,008		505,671	505,671			
278642-10-3	EBAY INC		02/14/2023	MORGAN STANLEY	29,462.000	1,306,130		1,064,474	1,221,789	(157,315)			(157,315)		1,064,474		241,656	241,656			
278865-10-0	ECOLAB INC		02/14/2023	Various	4,866.000	765,638		667,658	708,295	(40,637)			(40,637)		667,658		97,980	97,980	2,579		
281020-10-7	EDISON INTL		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	9,828.000	666,962		588,108	625,257	(37,150)			(37,150)		588,108		78,854	78,854	7,248		
28176E-10-8	EDWARDS LIFESCIENCES CORP		02/14/2023	Various	17,614.000	1,365,151		1,166,454	1,314,181	(147,727)			(147,727)		1,166,454		198,697	198,697			
S63072-00-3	EISAI LTD	B	01/19/2023	Various	9,700.000	612,106		408,763	639,879	(325,024)			(325,024)	93,908	408,763	(44,177)	247,519	203,343			
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/31/2023	Various	5,272.000	62,885		66,713							66,713		(3,827)	(3,827)			
285512-10-9	ELECTRONIC ARTS INC		02/14/2023	Various	9,533.000	1,158,970		1,091,855	1,164,742	(72,887)			(72,887)		1,091,855		67,116	67,116			
532457-10-8	ELI LILLY & CO		02/14/2023	Various	33,353.000	11,655,549		7,560,036	12,201,862	(4,641,826)			(4,641,826)		7,560,036		4,095,514	4,095,514	17,203		
SBMDTR-73-1	EMBRACER GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	23,124.000	100,251		103,850	104,951	1,746			1,746	(2,847)	103,850	4,659	(8,258)	(3,599)			
291011-10-4	EMERSON ELEC CO		02/14/2023	Various	27,614.000	2,454,049		1,978,122	2,652,601	(674,479)			(674,479)		1,978,122		475,927	475,927			
S24661-49-8	ENBRIDGE INC	B	01/19/2023	Various	31,037.000	1,246,853		989,398	1,212,206	(250,308)			(250,308)	27,500	989,398	(21,804)	279,260	257,456			
29261A-10-0	ENCOMPASS HEALTH CORP		01/23/2023	BNP CAPITAL MARKETS	14,635.000	921,633		652,289	875,319	(223,030)			(223,030)		652,289		269,344	269,344	2,195		
T3679P-11-5	ENEL SPA OMN STK PAR EUR1	B	01/19/2023	GOLDMAN, SACHS & CO.	98,895.000	605,785		409,232	530,895	(159,162)			(159,162)	37,498	409,232	(20,932)	217,486	196,554			
S71450-56-3	ENI SPA	B	01/19/2023	Various	128,088.000	1,898,591		1,167,823	1,816,221	(813,312)			(813,312)	164,913	1,167,823	(94,655)	825,423	730,768			
29355A-10-7	ENPHASE ENERGY INC		02/14/2023	Various	5,705.000	1,302,415		766,502	1,511,597	(745,094)			(745,094)		766,502		535,913	535,913			
29362U-10-4	ENTEGRIS INC		02/14/2023	MORGAN STANLEY	2,966.000	252,505		224,052							224,052		28,453	28,453	297		
29364G-10-3	ENTERGY CORP		02/14/2023	MORGAN STANLEY	15,876.000	1,726,882		1,579,755	1,786,050	(206,295)			(206,295)		1,579,755		147,127	147,127	2,338		
29404K-10-6	ENVESTNET INC		01/23/2023	BNP CAPITAL MARKETS	9,048.000	600,209		402,137	558,262	(156,125)			(156,125)		402,137		198,072	198,072			
29415F-10-4	ENVISTA HOLDINGS CORP		01/23/2023	Various	14,772.000	552,933		422,492	497,373	(74,881)			(74,881)		422,492		130,441	130,441			
26875P-10-1	EOG RESOUR CES INC COM		02/14/2023	Various	13,506.000	1,738,825		1,199,738	1,749,297	(549,559)			(549,559)		1,199,738		539,087	539,087	8,448		
29414B-10-4	EPAM SYSTEMS INC		02/14/2023	Various	1,353.000	482,793		376,621	443,432	(66,811)			(66,811)		376,621		106,172	106,172			
W25918-12-4	EPIROC CLASS A	B	01/19/2023	Various	39,947.000	780,502		505,598	727,860	(379,306)			(379,306)	157,043	505,598	(85,429)	360,334	274,905			
W3R27C-10-2	EQT	B	01/19/2023	GOLDMAN, SACHS & CO.	11,800.000	255,958		232,970	249,828	(22,288)			(22,288)	5,430	232,970	(1,286)	24,275	22,989			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26884L-10-9	EQT CORPORATION		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	8,286.000	262,039		280,315	280,315						280,315		(18,277)	(18,277)			
294429-10-5	EQUIFAX IN C COM		02/14/2023	MORGAN STANLEY	4,228.000	873,290		774,198	821,754	(47,557)			(47,557)		774,198		99,093	99,093			
29444U-70-0	EQUINIX REIT INC		02/14/2023	Various	5,976.000	4,261,360		3,792,203	3,914,459	(122,256)			(122,256)		3,792,203		469,156	469,156			
R8413J-10-3	EQUINOR ASA	B	01/04/2023	MORGAN STANLEY	7,929.000	250,608		207,148	283,161	(125,158)			(125,158)	49,144	207,148	(33,999)	77,459	43,460			
29452E-10-1	EQUITABLE HOLDINGS INC		02/14/2023	MORGAN STANLEY	6,962.000	228,871		122,460	199,809	(77,349)			(77,349)		122,460		106,411	106,411			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		02/14/2023	Various	14,610.000	1,019,713		918,092	943,806	(25,714)			(25,714)		918,092		101,621	101,621	5,990		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		02/14/2023	Various	81,697.000	4,978,824		4,822,577	4,735,458						4,822,577		156,247	156,247	50,164		
W26049-11-9	ERICSSON NAMN-AKTIER B	B	01/19/2023	GOLDMAN, SACHS & CO.	16,324.000	98,525		98,654							98,654	2,829	(2,959)	(130)			
29530P-10-2	ERIE IDEMNITY CO CL A		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	578.000	140,962		111,392	143,760	(32,368)			(32,368)		111,392		29,570	29,570	688		
S52898-37-6	ERSTE GROUP BANK	B	01/19/2023	Various	10,243.000	360,466		227,182	326,862	(125,649)			(125,649)	25,969	227,182	(13,715)	146,998	133,283			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	27,759.000	670,034		473,490	651,504	(178,014)			(178,014)		473,490		196,544	196,544	7,634		
297178-10-5	ESSEX PROPERTY		03/31/2023	GOLDMAN, SACHS & CO.	3,799.000	821,153		788,936	799,362	(16,597)			(16,597)		788,936		32,217	32,217	8,298		
F31668-10-0	ESSILORLUXOTTICA SA	B	01/19/2023	Various	5,496.000	1,012,581		726,766	992,460	(355,270)			(355,270)	89,576	726,766	(57,392)	343,206	285,814			
SBF1K7-P7-9	ESSITY CLASS B	B	01/19/2023	GOLDMAN, SACHS & CO.	22,031.000	613,408		425,221	577,866	(310,720)			(310,720)	158,075	425,221	(78,155)	266,343	188,188			
518439-10-4	ESTEE LAUDER COS.		02/14/2023	Various	5,548.000	1,422,037		1,172,091	1,376,514	(204,423)			(204,423)		1,172,091		249,947	249,947			
29786A-10-6	ETSY INC		02/14/2023	Various	7,859.000	972,607		728,215	941,351	(213,136)			(213,136)		728,215		244,392	244,392			
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	01/19/2023	JONES TRADING	6,419.000	158,353		154,825	154,825	2,820			2,820	(2,820)	154,825	5,081	(1,553)	3,527			
L31839-13-4	EUROFINS SCIENTIFIC	B	01/04/2023	MORGAN STANLEY	1,699.000	122,021		109,037	121,597	(18,188)			(18,188)	5,628	109,037	(5,073)	18,057	12,984			
29977A-10-5	EVERCORE PARTNETS INC C-A		01/23/2023	Various	5,793.000	718,420		476,474	631,900	(155,426)			(155,426)		476,474		241,945	241,945			
G3223R-10-8	EVEREST RE GROUP LTD		03/31/2023	Various	444.000	168,498		82,950	146,090	(64,255)			(64,255)		82,950		85,548	85,548	5		
30034W-10-6	EVERGY INC		02/14/2023	MORGAN STANLEY	931.000	56,459		55,162							55,162		1,297	1,297			
30040W-10-8	EVERSOURCE ENERGY		02/14/2023	Various	9,957.000	787,812		772,127	834,795	(62,668)			(62,668)		772,127		15,685	15,685			
W3287P-11-5	EVOLUTION GAMING GROUP	B	01/04/2023	MORGAN STANLEY	3,448.000	358,013		275,529	336,014	(84,612)			(84,612)	24,128	275,529	(21,603)	104,086	82,483			
30063P-10-5	EXACT SCIENCES CORP		02/14/2023	Various	11,387.000	752,470		431,693	477,970	(164,311)			(164,311)		431,693		320,777	320,777			
30161N-10-1	EXELON CORP COM		02/14/2023	Various	27,012.000	1,135,333		874,712	1,167,729	(293,016)			(293,016)		874,712		260,621	260,621			
30212P-30-3	EXPEDIA IN C DEL COM		02/14/2023	Various	3,430.000	384,631		284,672	188,603	(20,125)			(20,125)		284,672		99,959	99,959			
302130-10-9	EXPEDITORS INTL WA INC COM		02/14/2023	Various	7,698.000	849,152		679,810	799,976	(120,166)			(120,166)		679,810		169,341	169,341			
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	02/15/2023	Various	21,604.000	792,122		560,791	731,027	(280,145)			(280,145)	109,909	560,791	(56,240)	287,570	231,330	3,638		
30225T-10-2	EXTRA SPACE STORAGE INC		02/14/2023	Various	5,677.000	845,056		759,227	800,365	(76,988)			(76,988)		759,227		85,829	85,829			
30231G-10-2	EXXON MOBIL CORP		02/14/2023	Various	203,417.000	22,622,144		11,628,895	22,436,895	(10,808,000)			(10,808,000)		11,628,895		10,993,249	10,993,249	49,121		
302491-30-3	F M C CORP.		02/14/2023	MORGAN STANLEY	11,231.000	1,402,738		1,030,329	1,401,629	(371,300)			(371,300)		1,030,329		372,410	372,410	6,514		
30190A-10-4	F&G ANNUITIES AND LIFE INC WHEN IS		01/06/2023	Various	1,150.420	22,936		23,020	23,020						23,020		(84)	(84)			
315616-10-2	F5 NETWORKS INC		01/19/2023	Various	2,147.000	309,032		308,116	308,116						308,116		916	916			
W7888D-19-9	FABEGE	B	03/02/2023	JONES TRADING	28,545.000	253,328		255,719							255,719	3,612	(6,004)	(2,392)	1,910		
30303M-10-2	FACEBOOK INC		02/14/2023	Various	71,159.000	11,375,167		8,494,894	8,563,274	(68,380)			(68,380)		8,494,894		2,880,273	2,880,273			
303075-10-5	FACTSET RESEARCH SYSTEMS		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,143.000	487,530		400,873	458,583	(57,710)			(57,710)		400,873		86,657	86,657			
303250-10-4	FAIR ISAAC INC		02/14/2023	Various	1,034.000	701,566		392,310	618,932	(226,622)			(226,622)		392,310		309,256	309,256			
J13440-10-2	FANUC LTD JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	3,200.000	535,582		447,905	481,049	(130,138)			(130,138)	96,994	447,905	(64,836)	152,513	87,677			
J1346E-10-0	FAST RETAILING CO	B	01/19/2023	GOLDMAN, SACHS & CO.	600.000	349,175		311,382	366,198	(128,653)			(128,653)	73,837	311,382	(45,074)	82,867	37,793			
311900-10-4	FASTENAL CO		02/14/2023	Various	18,927.000	926,718		873,494	765,164	(20,698)			(20,698)		873,494		53,224	53,224	1,557		
W2951M-12-7	FASTIGHETS BALDER CLASS B	B	03/02/2023	Various	75,416.000	388,300		382,270							382,270	6,560	(529)	6,030			
313745-10-1	FEDERAL REALTY INVESTMENT TRUST RE		01/19/2023	JONES TRADING	10,476.000	1,136,306		1,058,495	1,058,495						1,058,495		77,810	77,810	11,314		
31428X-10-6	FEDEX CORP		02/14/2023	Various	8,828.000	1,732,811		1,387,419	1,529,010	(141,591)			(141,591)		1,387,419		345,392	345,392	10,152		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBJVNS-S4-4	FERGUSON LTD		01/19/2023	Various	9,158.000	1,229,326		847,013	1,150,087	(425,354)			(425,354)	122,280	847,013	(66,617)	448,930	382,313	6,763		
G3421J-10-6	FERGUSON PLC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	3,584.000	517,536		484,593							484,593		32,943	32,943			
SBDG5-07-6	FERRARI NV	B	01/19/2023	Various	1,790.000	412,719		330,754	382,457	(69,901)			(69,901)	18,198	330,754	(11,984)	93,948	81,964			
E49512-11-9	FERROVIAL SA	B	01/19/2023	GOLDMAN, SACHS & CO.	8,675.000	247,895		200,104	226,553	(46,535)			(46,535)	20,087	200,104	(13,302)	61,092	47,790			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/31/2023	Various	25,368.000	1,798,750		1,627,507	1,713,484	(92,875)			(92,875)		1,627,507		171,242	171,242	311		
316773-10-0	FIFTH THIRD BANCORP		02/14/2023	Various	34,143.000	1,224,747		935,825	1,120,232	(184,407)			(184,407)		935,825		288,922	288,922	11,267		
31846B-10-8	FIRST ADVANTAGE CORP		01/23/2023	Various	38,748.000	499,323		490,607	498,095	(12,814)			(12,814)		490,607		8,716	8,716			
31946M-10-3	FIRST CITIZENS BCSH CL A		02/01/2023	Various	1,026.000	790,932		632,067	778,077	(146,010)			(146,010)		632,067		158,865	158,865			
320209-10-9	FIRST FINL BANCORP		01/23/2023	Various	22,594.000	532,244		371,547	547,453	(175,906)			(175,906)		371,547		160,698	160,698			
32051X-10-8	FIRST HAWAIIAN INC		01/23/2023	CREDIT SUISSE	20,693.000	536,276		392,499	538,846	(146,347)			(146,347)		392,499		143,777	143,777			
320517-10-5	FIRST HORIZON CORP		02/14/2023	MORGAN STANLEY	594.000	14,668		14,612							14,612		56	56			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		01/19/2023	JONES TRADING	10,175.000	520,680		455,942	491,046	(35,104)			(35,104)		455,942		64,739	64,739	3,002		
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		01/23/2023	Various	30,807.000	1,164,365		1,148,903	1,184,545	(41,687)			(41,687)		1,148,903		15,462	15,462			
33616C-10-0	FIRST REPUBLIC BANK		03/31/2023	Various	7,609.000	905,103		892,842	927,461	(34,619)			(34,619)		892,842		12,262	12,262	471		
336433-10-7	FIRST SOLAR		02/14/2023	Various	1,539.000	264,227		232,931							232,931		31,296	31,296			
337932-10-7	FIRSTENERGY CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	23,168.000	952,994		857,216	971,666	(114,450)			(114,450)		857,216		95,778	95,778			
337738-10-8	FISERV INC COM		02/14/2023	Various	25,904.000	2,758,281		2,239,026	2,618,117	(379,091)			(379,091)		2,239,026		519,256	519,256			
339041-10-5	FLEETCOR TECHNOLOGIES I		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	2,063.000	442,246		378,932	378,932						378,932		63,314	63,314			
34354P-10-5	FLOWSERVE CORPORATION		01/20/2023	RBC DOMINION SECURITIES	20,173.000	665,187		492,469	618,908	(126,439)			(126,439)		492,469		172,719	172,719	4,035		
343412-10-2	FLUOR CORP		01/20/2023	JEFFERIES & COMPANY, INC.	25,981.000	921,598		441,458	900,501	(459,043)			(459,043)		441,458		480,139	480,139			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	02/15/2023	Various	4,370.000	636,646		414,515	596,044	(182,376)			(182,376)	847	414,515	(1,108)	223,240	222,131			
31620R-30-3	FNF GROUP INC		02/14/2023	Various	15,639.000	665,990		544,203	588,339	(44,136)			(44,136)		544,203		121,786	121,786			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		01/23/2023	Various	17,258.000	751,622		504,283	643,206	(138,923)			(138,923)		504,283		247,339	247,339			
345370-86-0	FORD MTR C O DEL COM PAR U		02/14/2023	Various	150,468.000	1,931,056		1,452,088	1,749,943	(297,855)			(297,855)		1,452,088		478,969	478,969	59,498		
346375-10-8	FORMFACTOR INC		01/20/2023	MORGAN STANLEY	17,427.000	443,591		387,402	387,402						387,402		56,188	56,188			
S60862-53-9	FORTESCUE METALS GROUP LTD	B	01/19/2023	Various	41,300.000	627,239		426,526	574,436	(170,948)			(170,948)	23,039	426,526	(8,608)	209,321	200,713			
34959E-10-9	FORTINET INC		02/14/2023	Various	24,631.000	1,243,650		1,202,939	1,072,011						1,202,939		40,712	40,712			
S23472-00-4	FORTIS INC COM	B	01/19/2023	GOLDMAN, SACHS & CO.	5,848.000	242,223		223,357	233,842	(22,822)			(22,822)	12,337	223,357	(10,249)	29,116	18,866			
34959J-10-8	FORTIVE CORP		02/14/2023	Various	7,515.000	509,035		387,671	482,839	(95,168)			(95,168)		387,671		121,364	121,364			
X2978Z-11-8	FORTUM OYJ EUR3.40	B	01/19/2023	GOLDMAN, SACHS & CO.	17,790.000	272,771		239,983	295,048	(82,904)			(82,904)	27,839	239,983	(17,424)	50,212	32,787			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		02/14/2023	MORGAN STANLEY	12,185.000	751,915		653,261	695,885	(42,624)			(42,624)		653,261		98,654	98,654			
SB29NF-31-2	FRANCO NEVADA CORP	B	01/19/2023	Various	4,874.000	696,383		486,172	663,932	(214,547)			(214,547)	36,788	486,172	(26,406)	236,616	210,210			
354613-10-1	FRANKLIN RES INC		02/14/2023	Various	18,211.000	580,609		372,573	480,406	(107,834)			(107,834)		372,573		208,037	208,037	5,463		
35671D-85-7	FREEPORT MCMORAN INC		02/14/2023	Various	34,928.000	1,476,443		847,018	1,327,264	(480,246)			(480,246)		847,018		629,425	629,425	3,781		
358039-10-5	FRESHPET INC		01/23/2023	Various	8,371.000	515,595		431,245	377,200	(9,458)			(9,458)		431,245		84,350	84,350			
J14208-10-2	FUJI FILM HLDGS CO NPV	B	01/04/2023	MORGAN STANLEY	11,400.000	573,337		520,520	572,398	(8,682)			(8,682)	(43,196)	520,520	47,611	5,206	52,818			
S63569-45-3	FUJITSU LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	2,200.000	316,394		193,950	293,706	(149,304)			(149,304)	49,548	193,950	(22,209)	144,654	122,444			
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6		01/20/2023	DIRECT	129,476.584	4,700,000		4,092,755	4,536,860	(444,105)			(444,105)		4,092,755		607,245	607,245			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		01/19/2023	JONES TRADING	34,962.000	1,836,218		1,821,171	1,821,171						1,821,171		15,047	15,047			
H2906T-10-9	GARMIN LTD		02/14/2023	MORGAN STANLEY	10,712.000	1,024,771		872,365	914,409	(118,698)			(118,698)		872,365		152,406	152,406			
366651-10-7	GARTNER GROUP INC NEW		02/14/2023	Various	2,692.000	903,402		418,552	904,889	(486,337)			(486,337)		418,552		484,850	484,850			
G39108-10-8	GATES INDUSTRIAL PLC		01/23/2023	Various	29,388.000	368,726		263,310	335,317	(72,007)			(72,007)		263,310		105,416	105,416			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
361448-10-3	GATX CORP.		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	6,483.000	697,373		554,443	689,402	(134,959)			(134,959)		554,443		142,930	142,930	3,371		
SB0C2C-Q3-8	GDF SUEZ CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	25,157.000	339,745		288,410	359,452	(104,958)			(104,958)	33,916	288,410	(20,940)	72,275	51,335			
36266G-10-7	GE HEALTHCARE TECHNOLOGIES WHEN IS		02/14/2023	Various	12,070.670	876,322		4,925							4,925		871,398	871,398			
F4268U-17-1	GECINA	B	02/03/2023	JONES TRADING	3,987.000	476,807		399,974	404,875	2,648			2,648	(7,549)	399,974	15,795	61,039	76,834			
368736-10-4	GENERAC HOLDINGS INC		02/14/2023	Various	6,335.000	695,860		624,104	502,394	(16,342)			(16,342)		624,104		71,756	71,756			
369550-10-8	GENERAL DYNAMICS CORP		02/14/2023	Various	7,273.000	1,682,584		1,419,939	1,804,504	(384,565)			(384,565)		1,419,939		262,645	262,645	9,164		
369604-30-1	GENERAL ELECTRIC		02/14/2023	Various	40,054.000	3,145,588		2,472,740	3,356,125	(883,624)			(883,624)		2,472,740		672,849	672,849	3,204		
370334-10-4	GENERAL MLS INC		02/14/2023	Various	16,990.000	1,343,077		1,087,528	1,424,612	(337,083)			(337,083)		1,087,528		255,549	255,549	6,003		
37045V-10-0	GENERAL MOTORS CO		02/14/2023	Various	41,624.000	1,633,107		1,289,653	1,400,231	(110,578)			(110,578)		1,289,653		343,453	343,453			
S45957-39-6	GENMAB	B	01/19/2023	Various	661.000	268,927		144,222	278,996	(149,191)			(149,191)	14,417	144,222	(7,290)	131,996	124,705			
372460-10-5	GENUINE PARTS CO		02/14/2023	Various	5,899.000	999,555		669,673	1,023,535	(353,862)			(353,862)		669,673		329,882	329,882	5,280		
S29566-62-7	GEORGE WESTON LTD.	B	01/19/2023	GOLDMAN, SACHS & CO.	2,551.000	324,756		204,225	316,279	(134,249)			(134,249)	22,195	204,225	(12,543)	133,074	120,531	1,056		
W3443C-10-7	GETINGE B	B	01/19/2023	GOLDMAN, SACHS & CO.	5,261.000	113,708		90,879	109,214	(14,535)			(14,535)	(3,800)	90,879	4,791	18,037	22,829			
375558-10-3	GILEAD SCIENCES INC		02/14/2023	Various	41,407.000	3,512,702		2,529,929	3,554,791	(1,024,862)			(1,024,862)		2,529,929		982,773	982,773			
H3238Q-10-2	GIVAUDAN SA REG	B	02/15/2023	Various	243.000	771,827		741,406	744,076	(8,506)			(8,506)	5,836	741,406	(643)	31,064	30,421			
377322-10-2	GLAUKOS CORP		01/20/2023	JPMORGAN CHASE & CO.	10,776.000	518,721		470,696	470,696						470,696		48,025	48,025			
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	304,138.000	2,125,385		1,043,921	2,020,942	(1,249,776)			(1,249,776)	272,755	1,043,921	(90,219)	1,171,683	1,081,464			
37940X-10-2	GLOBAL PAYMENTS INC.		02/01/2023	Various	6,468.000	734,263		669,309							669,309		64,954	64,954			
37959E-10-2	GLOBE LIFE INC		02/14/2023	MORGAN STANLEY	3,270.000	394,631		291,128	394,199	(103,070)			(103,070)		291,128		103,503	103,503	679		
379577-20-8	GLOBUS MEDICAL INC.		01/20/2023	UNION BANK OF SWITZERLAND	9,080.000	661,568		493,874	674,372	(180,498)			(180,498)		493,874		167,694	167,694			
SB8RBZ-V7-1	GLP J-REIT REIT	B	01/19/2023	Various	254.000	285,122		280,349	291,259	4,557			4,557	(15,468)	280,349	21,473	(16,699)	4,773			
380237-10-7	GODADDY INC CLASS A		02/14/2023	MORGAN STANLEY	12,508.000	960,867		851,894	935,849	(83,955)			(83,955)		851,894		108,973	108,973			
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/14/2023	Various	11,466.000	4,126,930		3,325,532	3,937,195	(611,663)			(611,663)		3,325,532		801,398	801,398			
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	01/19/2023	GOLDMAN, SACHS & CO.	15,140.000	203,591		181,426							181,426	7,156	15,008	22,165			
384802-10-4	GRAINGER W W INC		02/14/2023	Various	927.000	594,167		345,693	515,644	(169,951)			(169,951)		345,693		248,474	248,474	999		
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	03/02/2023	JONES TRADING	14,377.000	145,712		166,691							166,691	(4,099)	(16,881)	(20,979)			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	38,355.000	858,473		646,307	853,399	(207,092)			(207,092)		646,307		212,166	212,166	3,836		
SBN7SW-P6-6	GSK	B	01/19/2023	Various	26,716.000	465,146		389,429	461,997	(53,364)			(53,364)	(19,204)	389,429	18,298	57,419	75,717	4,465		
40171V-10-0	GUIDEWIRE SOFTWARE INC		02/01/2023	Various	20,418.000	1,376,769		1,245,297	1,277,350	(32,053)			(32,053)		1,245,297		131,472	131,472			
G427A6-10-3	GVC HOLDINGS PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	16,727.000	307,097		202,782	265,898	(63,194)			(63,194)	77	202,782	6,059	98,257	104,315			
405024-10-0	HAEMONETICS CORP		01/20/2023	CITIGROUP GLOBAL MARKETS	8,605.000	759,426		475,254	676,783	(201,530)			(201,530)		475,254		284,173	284,173			
405217-10-0	HAIN CELESTIAL GROUP INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	3,698.000	78,266		59,834	59,834						59,834		18,433	18,433			
J19174-10-1	HAKUHODO DY HOLDINGS	B	01/19/2023	GOLDMAN, SACHS & CO.	51,800.000	543,927		364,312	522,142	(132,818)			(132,818)	(25,011)	364,312	28,985	150,630	179,614			
SBMX86-B7-2	HALEON PLC	B	01/04/2023	MORGAN STANLEY	92,261.000	357,205		281,406	363,295	(108,428)			(108,428)	26,539	281,406	(18,327)	94,127	75,799			
406216-10-1	HALLIBURTON CO		02/14/2023	Various	66,139.000	2,578,634		1,236,297	2,602,570	(1,366,272)			(1,366,272)		1,236,297		1,342,337	1,342,337			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		01/20/2023	CREDIT SUISSE	18,252.000	596,624		480,642	528,943	(48,301)			(48,301)		480,642		115,982	115,982	6,845		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/14/2023	Various	7,861.000	607,419		444,876	596,100	(151,223)			(151,223)		444,876		162,543	162,543	3,341		
418056-10-7	HASBRO INC COM		02/01/2023	Various	12,688.000	780,959		764,364	774,095	(9,731)			(9,731)		764,364		16,595	16,595	1,823		
421298-10-0	HAYWARD HOLDINGS INC		01/23/2023	NATIONAL BANK OF CANADA	37,493.000	485,898		332,671	352,434	(19,763)			(19,763)		332,671		153,227	153,227			
40412C-10-1	HCA Healthcare Inc		02/14/2023	Various	9,471.000	2,422,536		1,399,344	2,272,661	(873,317)			(873,317)		1,399,344		1,023,192	1,023,192			
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		02/14/2023	MORGAN STANLEY	12,478.000	253,193		239,203	240,451	(1,248)			(1,248)		239,203		13,989	13,989			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42226A-10-7	HEALTHEQUITY INC		01/23/2023	BNP CAPITAL MARKETS	10,077.000	570,880		449,292	621,146	(171,854)			(171,854)		449,292		121,588	121,588			
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/21/2023	Various	153,833.000	4,002,896		3,586,367	3,483,301	(298,727)			(298,727)		3,586,367		416,529	416,529	13,246		
422806-20-8	HEICO CORP CL A		02/14/2023	MORGAN STANLEY	3,816.000	492,461		361,360	457,348	(95,988)			(95,988)		361,360		131,101	131,101	382		
SB0CCH-46-3	HEINEKEN HOLDING	B	01/19/2023	GOLDMAN, SACHS & CO.	3,489.000	280,137		240,969	268,288	(52,633)			(52,633)	25,314	240,969	(17,496)	56,664	39,168			
S77925-59-2	HEINEKEN NV	B	01/19/2023	GOLDMAN, SACHS & CO.	1,853.000	182,268		163,122	173,793	(27,069)			(27,069)	16,398	163,122	(11,844)	30,990	19,146			
42328H-10-9	HELIOS TECHNOLOGIES INC		01/20/2023	JEFFERIES & COMPANY, INC.	10,803.000	674,668		551,186	588,115	(36,930)			(36,930)		551,186		123,482	123,482	972		
SBYWH8-S0-4	HELLOFRESH	B	01/19/2023	GOLDMAN, SACHS & CO.	9,753.000	242,159		207,811	213,694	9,494			9,494	(15,378)	207,811	19,450	14,898	34,348			
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	01/19/2023	GOLDMAN, SACHS & CO.	23,168.000	283,097		215,991	249,568	(44,125)			(44,125)	10,548	215,991	(4,960)	72,066	67,106			
426281-10-1	HENRY JACK & ASSOCIATES		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,481.000	268,284		260,004	260,004						260,004		8,280	8,280			
42704L-10-4	HERC HOLDINGS INC		01/20/2023	JPMORGAN CHASE & CO.	4,943.000	699,583		479,445	650,351	(170,906)			(170,906)		479,445		220,138	220,138			
F48051-10-0	HERMES INTERNATIONAL	B	01/19/2023	Various	770.000	1,315,924		742,908	1,187,475	(523,161)			(523,161)	78,594	742,908	(39,550)	612,566	573,016			
427866-10-8	HERSHEY COMPANY		02/14/2023	Various	11,962.000	2,679,406		2,014,238	2,770,040	(755,803)			(755,803)		2,014,238		665,168	665,168			
42809H-10-7	HESS CORP		02/14/2023	MORGAN STANLEY	6,560.000	970,759		357,340	930,339	(572,999)			(572,999)		357,340		613,419	613,419			
42824C-10-9	HEWLETT PACKARD ENTERPRISE		02/14/2023	Various	40,799.000	669,869		402,037	651,152	(249,115)			(249,115)		402,037		267,833	267,833	4,896		
W4R431-11-2	HEXAGON CLASS B	B	01/19/2023	GOLDMAN, SACHS & CO.	39,243.000	444,555		362,474	410,527	(142,955)			(142,955)	94,902	362,474	(62,143)	144,225	82,081			
431284-10-8	HIGHWOODS PROPERTIES		01/19/2023	JONES TRADING	22,879.000	674,239		640,154	640,154						640,154		34,085	34,085			
SB0LCW-08-0	HIKMA PHARMACEUTICALS PLC	B	01/04/2023	MORGAN STANLEY	31,323.000	603,827		462,960	584,769	(97,503)			(97,503)	(24,307)	462,960	19,195	121,672	140,867			
431636-10-9	HILLMAN SOLUTIONS CORP		01/23/2023	CREDIT SUISSE	61,156.000	553,908		440,552	440,935	(383)			(383)		440,552		113,356	113,356			
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		02/01/2023	Various	12,329.000	1,659,593		1,549,104	1,054,348	(43,458)			(43,458)		1,549,104		110,488	110,488			
J20454-12-0	HITACHI	B	01/19/2023	Various	19,200.000	970,866		811,004	973,642	(269,961)			(269,961)	107,323	811,004	(58,811)	218,673	159,861			
H36940-13-0	HOLCIM	B	01/19/2023	GOLDMAN, SACHS & CO.	11,389.000	646,187		474,190	589,392	(107,680)			(107,680)	(7,522)	474,190	12,817	159,180	171,997			
436440-10-1	HOLOGIC, INC.		02/14/2023	Various	8,185.000	679,392		487,327	612,320	(124,993)			(124,993)		487,327		192,066	192,066			
437076-10-2	HOME DEPOT INC		02/14/2023	Various	44,537.000	14,296,195		11,756,347	14,067,457	(2,311,110)			(2,311,110)		11,756,347		2,539,848	2,539,848			
J22302-11-1	HONDA MOTOR CO., LTD.	B	01/19/2023	GOLDMAN, SACHS & CO.	26,800.000	637,089		580,826	615,844	(159,192)			(159,192)	124,173	580,826	(84,077)	140,340	56,263			
438516-10-6	HONEYWELL INTERNATIONAL INC		02/14/2023	Various	23,277.000	4,763,946		3,815,836	4,988,261	(1,172,425)			(1,172,425)		3,815,836		948,110	948,110			
S64365-57-0	HONG KONG AND CHINA GAS	B	01/19/2023	Various	570,000.000	553,604		493,910	541,888	(45,966)			(45,966)	(2,012)	493,910	1,123	58,571	59,695			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	01/19/2023	Various	32,500.000	1,475,314		1,116,193	1,404,109	(282,124)			(282,124)	(5,793)	1,116,193	3,306	355,816	359,122			
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		02/14/2023	Various	5,341.000	588,126		401,216	607,806	(206,590)			(206,590)		401,216		186,910	186,910			
44107P-10-4	HOST HOTELS & RESORTS INC		02/14/2023	Various	103,852.000	1,804,812		1,645,125	1,666,825	(21,699)			(21,699)		1,645,125		159,687	159,687	33,233		
443201-10-8	HOWMET AEROSPACE INC		02/14/2023	MORGAN STANLEY	7,903.000	339,940		244,440	311,457	(67,017)			(67,017)		244,440		95,500	95,500	316		
J22848-10-5	HOYA CORPORATION	B	01/19/2023	GOLDMAN, SACHS & CO.	9,800.000	1,031,671		835,692	943,643	(298,218)			(298,218)	190,267	835,692	(120,970)	316,949	195,979			
40434L-10-5	HP INC		02/14/2023	Various	27,254.000	825,299		564,497	732,315	(167,818)			(167,818)		564,497		260,802	260,802	7,154		
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	01/19/2023	Various	270,266.000	1,882,965		1,405,370	1,676,557	(475,786)			(475,786)	204,598	1,405,370	(130,807)	608,402	477,595			
443510-60-7	HUBBELL INC		02/14/2023	MORGAN STANLEY	272.000	66,751		60,806							60,806		5,946	5,946			
443573-10-0	HUBSPOT INC		02/14/2023	Various	2,170.000	675,777		587,578	617,582	(40,605)			(40,605)		587,578		88,199	88,199			
S44491-37-1	HUFVUDSTADEN A	B	03/02/2023	JONES TRADING	34,596.000	502,265		381,265	492,402	(119,039)			(119,039)	7,902	381,265	(7,897)	128,897	121,000			
444859-10-2	HUMANA INC COM		02/14/2023	Various	5,059.000	2,507,302		1,923,177	2,591,169	(667,993)			(667,993)		1,923,177		584,126	584,126	3,984		
445658-10-7	HUNT TRANSPORT SVC		02/14/2023	MORGAN STANLEY	3,852.000	700,815		602,530	671,635	(69,105)			(69,105)		602,530		98,285	98,285	582		
446150-10-4	HUNTINGTON BANCSHARES INC		02/14/2023	Various	100,826.000	1,486,715		1,047,815	1,421,647	(373,831)			(373,831)		1,047,815		438,900	438,900	15,628		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		02/14/2023	MORGAN STANLEY	168.000	36,318		36,575							36,575		(257)	(257)			
W4235G-11-6	HUSQVARNA B	B	01/19/2023	GOLDMAN, SACHS & CO.	40,897.000	310,908		228,854	286,999	(48,160)			(48,160)	(9,986)	228,854	12,066	69,988	82,054			
449253-10-3	IAA INC		01/23/2023	Various	18,493.000	796,048		578,021	739,720	(161,699)			(161,699)		578,021		218,027	218,027			
SB288C-92-0	IBERDROLA	B	01/19/2023	GOLDMAN, SACHS & CO.	78,934.000	923,522		660,701	920,768	(356,315)			(356,315)	96,247	660,701	(50,671)	313,492	262,821			
F4931M-11-9	ICADE S.A.	B	01/04/2023	JONES TRADING	3,821.000	173,834		144,024	164,097	(7,773)			(7,773)	(12,300)	144,024	9,964	19,846	29,810			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44930G-10-7	ICU MEDICAL		01/23/2023	Various	7,968.000	1,462,303		1,201,357	1,254,801	(53,443)			(53,443)		1,201,357		260,946	260,946			
45168D-10-4	IDEXX LABS CORP		02/14/2023	Various	1,425.000	693,281		604,967							604,967		88,315	88,315			
J3426-10-9	IIDA GROUP HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	7,000.000	113,643		106,158	106,158	5,638			5,638	(5,638)	106,158	9,058	(1,573)	7,485			
452308-10-9	ILLINOIS TOOL WKS INC		02/14/2023	MORGAN STANLEY	10,215.000	2,347,390		1,716,979	2,250,365	(533,386)			(533,386)		1,716,979		630,411	630,411	13,382		
452327-10-9	ILLUMINA INC		02/14/2023	Various	5,525.000	1,130,292		1,037,418	1,117,155	(79,737)			(79,737)		1,037,418		92,875	92,875			
N4445-10-9	IMMATICS NV	D	01/20/2023	GOLDMAN, SACHS & CO.	28,006.000	240,432		243,932	243,932						243,932		(3,501)	(3,501)			
S0454-92-0	IMPERIAL TOBACCO GROUP	B	01/19/2023	Various	51,242.000	1,298,634		1,022,383	1,276,544	(394,723)			(394,723)	140,562	1,022,383	(87,928)	364,178	276,251			
45337C-10-2	INCYTE CORPORATION		02/01/2023	Various	15,530.000	1,246,138		1,039,801	1,036,931	(216,896)			(216,896)		1,039,801		206,337	206,337			
BP9DL-90-1	INDITEX SA	B	01/04/2023	MORGAN STANLEY	4,116.000	113,578		85,806	109,161	(23,713)			(23,713)	358	85,806	(1,218)	28,990	27,772			
D3541S-10-4	INFINEON TECHNOLOGIES AG	B	01/19/2023	GOLDMAN, SACHS & CO.	21,799.000	740,001		462,488	661,423	(234,935)			(234,935)	36,000	462,488	(17,801)	295,314	277,513			
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	01/19/2023	Various	42,902.000	459,405		397,796	263,937	(14,098)			(14,098)	(18,993)	397,796	25,814	35,794	61,609			
BZ573-90-5	ING GROEP NV	B	01/19/2023	GOLDMAN, SACHS & CO.	69,581.000	916,636		523,023	845,676	(382,636)			(382,636)	59,983	523,023	(29,757)	423,370	393,613	5,250		
45687V-10-6	INGERSOLL RAND INC		02/14/2023	Various	12,421.000	709,344		463,276	648,997	(185,721)			(185,721)		463,276		246,068	246,068			
45784P-10-1	INSULET CORP		02/14/2023	Various	3,343.000	955,097		736,297	984,146	(247,848)			(247,848)		736,297		218,799	218,799			
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	3,292.000	480,398		428,509	473,555	(70,030)			(70,030)	24,983	428,509	(19,663)	71,553	51,890			
458140-10-0	INTEL CORP		02/14/2023	Various	137,602.000	3,899,903		3,546,004	3,636,821	(90,817)			(90,817)		3,546,004		353,900	353,900	9,650		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		02/14/2023	MORGAN STANLEY	23,713.000	2,525,577		2,037,310	2,432,717	(395,406)			(395,406)		2,037,310		488,267	488,267			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/14/2023	Various	35,992.000	5,009,156		4,241,470	5,070,913	(829,443)			(829,443)		4,241,470		767,686	767,686	11,332		
460690-10-0	INTERPUBLIC GROUP OF COS INC		02/14/2023	MORGAN STANLEY	28,005.000	996,197		639,512	932,847	(293,335)			(293,335)		639,512		356,685	356,685			
G4911B-10-8	INTERTEK GROUP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	5,902.000	313,884		244,232	286,395	(46,945)			(46,945)	4,782	244,232	4,768	64,884	69,652			
S40768-36-8	INTESA SANPAOLO EURO.52	B	01/19/2023	GOLDMAN, SACHS & CO.	125,114.000	301,164		208,709	277,470	(48,795)			(48,795)	(19,967)	208,709	19,534	72,922	92,456			
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		02/14/2023	Various	8,352.000	900,131		817,494	875,624	(58,130)			(58,130)		817,494		82,637	82,637	6,765		
461202-10-3	INTUIT INC.		02/14/2023	Various	8,857.000	3,611,110		3,180,889	3,447,322	(266,433)			(266,433)		3,180,889		430,221	430,221	5,210		
46120E-60-2	INTUITIVE SURGICAL INC		02/14/2023	Various	15,910.000	4,085,123		2,835,797	4,221,719	(1,385,921)			(1,385,921)		2,835,797		1,249,325	1,249,325			
W5R777-11-5	INVESTOR CLASS B	B	01/04/2023	MORGAN STANLEY	24,900.000	459,834		328,498	450,611	(235,948)			(235,948)	113,834	328,498	(69,457)	200,793	131,336	1,115		
46187W-10-7	INVITATION HOMES INC		02/16/2023	Various	257,870.000	8,130,343		7,673,549	7,354,751						7,673,549		456,794	456,794	14,412		
46266C-10-5	IQVIA HOLDINGS INC		02/14/2023	Various	5,527.000	1,249,147		895,524	1,132,427	(236,903)			(236,903)		895,524		353,623	353,623			
46284V-10-1	IRON MOUNTAIN INC		02/14/2023	MORGAN STANLEY	1,669.000	88,764		85,286							85,286		3,478	3,478			
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		02/02/2023	BANK OF AMERICA/MERRILL LYNCH	29,674.000	739,242		624,044	659,653	(35,609)			(35,609)		624,044		115,197	115,197			
46434G-82-2	ISHARES MSCI JAPAN ETF		01/03/2023	BANK OF AMERICA/MERRILL LYNCH	7,796.000	425,515		393,074	424,414	(31,340)			(31,340)		393,074		32,441	32,441			
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		01/03/2023	BANK OF AMERICA/MERRILL LYNCH	10,854.000	332,912		332,784	332,784						332,784		128	128			
464287-52-3	ISHARES SEMICONDUCTOR ETF		03/01/2023	BANK OF AMERICA/MERRILL LYNCH	1,662.000	699,667		578,343	578,343						578,343		121,324	121,324			
464287-83-8	ISHARES US BASIC MATERIALS ETF TRU		01/03/2023	CITADEL SECURITIES LLC	9,479.000	1,171,104		1,182,695	1,182,695						1,182,695		(11,591)	(11,591)			
464287-81-2	ISHARES US CONSUMER STAPLES ETF		01/03/2023	CITADEL SECURITIES LLC	6,006.000	1,199,491		1,121,999	1,217,897	(95,898)			(95,898)		1,121,999		77,492	77,492			
S64671-04-3	ISUZU MOTORS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	35,900.000	418,740		396,092	420,912	(6,746)			(6,746)	(18,074)	396,092	29,231	(6,582)	22,649			
S64557-89-5	ITO EN LTD	B	01/04/2023	MORGAN STANLEY	6,800.000	238,114		246,860	246,860	13,110			13,110	(13,110)	246,860	16,218	(24,964)	(8,746)			
J2501P-10-4	ITOCHU CORP JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	56,420.000	1,785,358		1,364,651	1,772,839	(765,646)			(765,646)	357,458	1,364,651	(197,539)	618,246	420,707			
46982L-10-8	JACOBS SOLUTIONS INC		01/19/2023	GOLDMAN, SACHS & CO.	4,687.000	556,076		508,493	562,768	(54,275)			(54,275)		508,493		47,584	47,584			
47074L-10-5	JAMF HOLDING CORP		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	29,041.000	567,236		617,656	618,573	(918)			(918)		617,656		(50,419)	(50,419)			
J2597G-12-1	JAPAN AIRLINES LTD	B	01/19/2023	Various	36,900.000	747,524		612,926	753,689	(108,400)			(108,400)	(32,364)	612,926	39,329	95,269	134,598			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	01/19/2023	GOLDMAN, SACHS & CO.	7,400.000	149,148		121,369	149,239	(43,896)			(43,896)	16,026	121,369	(8,735)	36,514	27,779	5,761		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		02/14/2023	MORGAN STANLEY	372.000	56,054		58,077							58,077		(2,023)	(2,023)			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
965437-92-3	JFE HOLDINGS INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,300.000	153,907		113,954	143,187	(23,084)			(23,084)	(6,149)	113,954	8,410	31,544	39,953			
478160-10-4	JOHNSON & JOHNSON		02/14/2023	MORGAN STANLEY	100,777.000	17,289,421		15,179,312	17,802,257	(2,622,945)			(2,622,945)		15,179,312		2,110,110	2,110,110			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		02/14/2023	Various	20,787.000	1,354,958		1,012,393	1,330,368	(317,975)			(317,975)		1,012,393		342,564	342,564	7,275		
48020Q-10-7	JONES LANG LASALLE INC.		02/14/2023	MORGAN STANLEY	1,341.000	242,749		202,585	213,715	(11,130)			(11,130)		202,585		40,164	40,164			
46625H-10-0	JP MORGAN CHASE & CO		02/14/2023	Various	111,953.000	15,616,732		11,260,276	15,012,897	(3,752,621)			(3,752,621)		11,260,276		4,356,456	4,356,456	66,295		
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	02/15/2023	Various	8,684.000	554,978		383,799	505,534	(125,700)			(125,700)	3,965	383,799	1,023	170,156	171,179			
48203R-10-4	JUNIPER NETWORKS INC		01/04/2023	MORGAN STANLEY	40,885.000	1,301,135		1,067,916	1,306,685	(238,768)			(238,768)		1,067,916		233,219	233,219			
SBY07H-Z6-7	JUST EAT TAKEAWA NV	B	01/19/2023	GOLDMAN, SACHS & CO.	16,422.000	427,305		260,236	346,146	(72,125)			(72,125)	(13,784)	260,236	14,831	152,238	167,069			
S66895-33-5	KAKAKU.COM INC	B	01/19/2023	GOLDMAN, SACHS & CO.	14,300.000	244,961		228,895	228,895	12,156			12,156	(12,156)	228,895	19,531	(3,465)	16,066			
S64873-62-3	KEIO CORP	B	01/19/2023	Various	12,400.000	449,791		442,050	454,856	11,349			11,349	(24,155)	442,050	29,670	(21,930)	7,740			
487836-10-8	KELLOGG CO.		01/04/2023	MORGAN STANLEY	3,809.000	269,385		266,744	271,353	(4,609)			(4,609)		266,744		2,641	2,641			
488401-10-0	KEMPER CORP		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	12,354.000	659,653		511,449	607,817	(96,368)			(96,368)		511,449		148,204	148,204			
489170-10-0	KENNAMETAL, INC.		01/20/2023	MORGAN STANLEY	24,470.000	656,209		492,808	588,748	(95,940)			(95,940)		492,808		163,401	163,401			
F5433L-10-3	KERING SA	B	01/19/2023	GOLDMAN, SACHS & CO.	363.000	208,325		76,159	184,214	(116,055)			(116,055)	8,001	76,159	(2,997)	135,163	132,165	260		
G52416-10-7	KERRY A	B	02/15/2023	Various	7,660.000	712,207		660,614	688,673	(65,272)			(65,272)	37,213	660,614	(27,439)	79,033	51,593			
S44900-05-8	KESKO OYJ	B	01/19/2023	GOLDMAN, SACHS & CO.	4,036.000	90,946		75,697	88,819	(6,731)			(6,731)	(6,391)	75,697	7,085	8,164	15,249			
49271V-10-0	KEURIG DR PEPPER INC		02/14/2023	Various	30,304.000	1,081,193		978,981	1,080,641	(101,659)			(101,659)		978,981		102,212	102,212	2,069		
493267-10-8	KEYCORP NEW COM		02/14/2023	MORGAN STANLEY	57,382.000	1,069,099		915,213	999,594	(84,382)			(84,382)		915,213		153,887	153,887			
J32491-10-2	KEYENCE CORP JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	4,000.000	1,788,076		1,323,707	1,558,831	(549,432)			(549,432)	314,307	1,323,707	(191,612)	655,981	464,369			
49338L-10-3	KEYSIGHT TECHNOLOGIES		02/14/2023	Various	2,791.000	491,710		376,086	477,456	(101,370)			(101,370)		376,086		115,624	115,624			
49427F-10-8	KILROY REALTY CORPORATION		03/09/2023	JONES TRADING	45,637.000	1,714,042		1,788,363	862,148						1,788,363		(74,321)	(74,321)	12,039		
494368-10-3	KIMBERLY-CLARK CORP		02/01/2023	Various	11,918.000	1,605,184		1,341,252	1,617,869	(276,617)			(276,617)		1,341,252		263,932	263,932	13,825		
49446R-10-9	KIMCO REALTY CORP		02/14/2023	MORGAN STANLEY	17,142.000	367,088		315,584	363,068	(47,483)			(47,483)		315,584		51,503	51,503			
49456B-10-1	KINDER MORGAN INC DEL		02/14/2023	MORGAN STANLEY	35,542.000	650,581		563,696	642,599	(78,903)			(78,903)		563,696		86,885	86,885	9,863		
W5139V-64-6	KINNEVIK CLASS B	B	01/19/2023	GOLDMAN, SACHS & CO.	1,897.000	28,980		27,416							27,416	786	778	1,564			
SB03Z8-41-9	KINROSS GOLD CORP COM	B	01/19/2023	Various	180,795.000	821,182		591,254	736,550	(184,154)			(184,154)	38,858	591,254	(28,421)	258,349	229,928	4,548		
49714P-10-8	KINSALE CAPITAL GROUP INC		01/23/2023	BNP CAPITAL MARKETS	1,999.000	520,942		346,874	516,764	(175,769)			(175,769)		346,874		174,068	174,068			
497266-10-6	KIRBY CORP		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	10,547.000	664,394		483,426	678,699	(195,273)			(195,273)		483,426		180,968	180,968			
48251W-10-4	KKR AND CO INC CLASS A		02/14/2023	MORGAN STANLEY	15,656.000	840,799		577,100	726,752	(149,651)			(149,651)		577,100		263,699	263,699			
482480-10-0	KLA CORP		02/14/2023	Various	4,833.000	1,916,829		1,312,699	1,822,186	(509,487)			(509,487)		1,312,699		604,130	604,130	1,468		
S75825-56-2	KLEPIERRE REIT SA	B	01/19/2023	JONES TRADING	12,535.000	306,401		250,953	288,028	(15,485)			(15,485)	(21,590)	250,953	24,124	31,325	55,449			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		02/14/2023	Various	11,721.000	678,538		553,274	506,019	(65,031)			(65,031)		553,274		125,264	125,264			
S64963-24-2	KOITO MANUFACTURING LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	17,300.000	274,280		264,617							264,617	4,874	4,789	9,663			
J35759-12-5	KOMATSU LTD NPV	B	01/19/2023	Various	25,900.000	587,824		467,200	564,541	(114,230)			(114,230)	16,889	467,200	608	120,016	120,624			
N4297B-14-6	KON KPN NV EURO.24	B	01/19/2023	GOLDMAN, SACHS & CO.	94,795.000	308,760		257,424	292,381	(62,295)			(62,295)	27,338	257,424	(18,503)	69,839	51,336			
X4551T-10-5	KONE B	B	01/19/2023	Various	6,575.000	352,446		253,731	338,929	(81,567)			(81,567)	(3,631)	253,731	2,618	96,097	98,715			
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	01/19/2023	GOLDMAN, SACHS & CO.	753.000	99,556		61,495	91,856	(36,076)			(36,076)	5,715	61,495	(2,739)	40,801	38,061			
500754-10-6	KRAFT HEINZ ORD		02/14/2023	Various	24,154.000	965,685		759,465	983,309	(223,845)			(223,845)		759,465		206,220	206,220			
501044-10-1	KROGER CO		02/14/2023	Various	34,057.000	1,508,992		1,322,145	1,518,261	(196,116)			(196,116)		1,322,145		186,847	186,847	3,499		
J36662-13-8	KUBOTA CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	23,200.000	341,149		319,485	319,485	(64,499)			(64,499)	64,499	319,485	(46,303)	67,967	21,664	3,462		
501575-10-4	KYMERA THERAPEUTICS INC		01/20/2023	UNION BANK OF SWITZERLAND	9,533.000	324,704		186,492	237,944	(51,452)			(51,452)		186,492		138,212	138,212			
502431-10-9	L3HARRIS TECHNOLOGIES INC		02/14/2023	Various	8,649.000	1,810,803		1,756,028	1,512,021	(21,535)			(21,535)		1,756,028		54,776	54,776			
50540R-40-9	LABORATORY CORP AMER HLDGS		02/14/2023	Various	3,453.000	860,533		673,318	813,112	(139,794)			(139,794)		673,318		187,214	187,214			
SB1YXB-J7-6	L'AIR LIQUIDE S.A.	B	01/19/2023	Various	6,375.000	981,459		638,154	900,812	(297,352)			(297,352)	34,694	638,154	(17,542)	360,847	343,305			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
512807-10-8	LAM RESEARCH CORP.		02/14/2023	Various	4,915.000	2,312,054		1,848,931	1,945,989	(226,417)			(226,417)		1,848,931		463,123	463,123			
513272-10-4	LAMB WESTON HOLDINGS INC		02/14/2023	MORGAN STANLEY	4,968.000	493,137		277,214	443,940	(166,727)			(166,727)		277,214		215,923	215,923	7,987		
515098-10-1	LANDSTAR SYSTEMS INC		01/23/2023	BNP CAPITAL MARKETS	3,764.000	645,009		500,999	613,156	(112,156)			(112,156)		500,999		144,010	144,010	1,391		
517834-10-7	LAS VEGAS SANDS CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	4,576.000	269,589		248,797							248,797		20,792	20,792	7,528		
S65062-67-1	LASERTEC CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	700.000	138,770		115,362	115,362	6,126			6,126	(6,126)	115,362	9,843	13,564	23,407	241		
50189K-10-3	LCI INDUSTRIES		01/23/2023	BNP CAPITAL MARKETS	5,579.000	589,527		491,132	515,779	(24,647)			(24,647)		491,132		98,395	98,395			
521865-20-4	LEAR CORP		02/14/2023	MORGAN STANLEY	6,412.000	837,933		767,452	795,216	(27,764)			(27,764)		767,452		70,480	70,480			
SB9G6L-89-3	LEG IMMOBILIEN AG	B	02/03/2023	Various	12,479.000	983,472		770,752	810,546	(28,615)			(28,615)	(11,179)	770,752	25,568	187,152	212,720			
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	01/19/2023	Various	348,946.000	1,082,689		816,390	1,047,271	(320,387)			(320,387)	89,506	816,390	(56,557)	322,857	266,299			
F56196-18-5	LEGRAND	B	01/19/2023	Various	6,626.000	553,238		432,701	529,097	(82,798)			(82,798)	(13,598)	432,701	11,791	108,746	120,537			
525327-10-2	LEIDOS HOLDINGS INC		02/01/2023	Various	11,580.000	1,182,497		1,012,903	1,218,100	(205,198)			(205,198)		1,012,903		169,594	169,594			
Q55368-11-4	LEND LEASE GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	23,460.000	137,104		124,730	124,730	515			515	(515)	124,730	4,728	7,646	12,375			
526057-10-4	LENNAR COR P CL A		02/14/2023	Various	11,179.000	1,116,311		733,988	1,011,700	(277,711)			(277,711)		733,988		382,323	382,323	2,086		
526107-10-7	LENNOX INTERNATIONAL INC		02/14/2023	Various	2,804.000	688,548		611,133	670,801	(59,668)			(59,668)		611,133		77,415	77,415	2,972		
52661A-10-8	LEONARDO DRS INC		01/20/2023	UNION BANK OF SWITZERLAND	9,700.000	124,486		116,049	98,406	(6,466)			(6,466)		116,049		8,437	8,437			
527064-10-9	LESLIES INC		01/23/2023	BNP CAPITAL MARKETS	25,736.000	364,707		314,237	314,237						314,237		50,470	50,470			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		03/31/2023	Various	6,280.000	583,858		472,853	370,215	(11,989)			(11,989)		472,853		111,005	111,005			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	03/31/2023	GOLDMAN, SACHS & CO.	4,692.000	91,470		88,409							88,409		3,061	3,061			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	01/19/2023	GOLDMAN, SACHS & CO.	12,422.000	267,999		260,241							260,241		7,758	7,758			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		02/14/2023	MORGAN STANLEY	4,704.000	334,517		138,530	281,205	(142,675)			(142,675)		138,530		195,987	195,987			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		01/04/2023	MORGAN STANLEY	18,955.000	761,345		721,617	745,121	(23,504)			(23,504)		721,617		39,728	39,728			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		01/04/2023	MORGAN STANLEY	9,658.000	387,615		358,322	377,918	(19,596)			(19,596)		358,322		29,293	29,293			
53223X-10-7	LIFE STORAGE INC		03/16/2023	Various	27,259.000	3,064,708		2,685,012	2,685,012						2,685,012		379,696	379,696	32,711		
53229C-10-7	LIGHTSPEED COMMERCE INC	B	01/04/2023	MORGAN STANLEY	6,032.000	89,830		86,143	86,143	(1,284)			(1,284)	1,284	86,143	(1,121)	4,808	3,687			
533900-10-6	LINCOLN ELEC HLDGS		01/23/2023	Various	5,600.000	877,288		641,272	809,144	(167,872)			(167,872)		641,272		236,016	236,016	3,584		
534187-10-9	LINCOLN NA TL CORP IN COM		03/31/2023	Various	9,712.000	326,758		288,286	298,353	(10,067)			(10,067)		288,286		38,472	38,472	4,370		
G5494J-10-3	LINDE PLC	D	03/01/2023	Various	17,312.000	5,657,061		4,765,180	5,646,828	(881,648)			(881,648)		4,765,180		891,881	891,881			
G54950-10-3	LINDE PLC	D	03/31/2023	GOLDMAN, SACHS & CO.	30.000	10,663		10,502							10,502		161	161	38		
H49983-18-4	LINDT & SPRUENGLI PART	B	01/04/2023	MORGAN STANLEY	37.000	380,041		333,085	377,118	(29,534)			(29,534)	(14,500)	333,085	9,370	37,585	46,955			
SBOPB4-M7-2	LINK REIT	B	01/19/2023	GOLDMAN, SACHS & CO.	57,300.000	463,701		385,566	420,667	(36,420)			(36,420)	1,319	385,566	(1,945)	80,080	78,135			
501889-20-8	LKQ CORP		02/14/2023	MORGAN STANLEY	9,534.000	547,382		432,939	509,211	(76,272)			(76,272)		432,939		114,443	114,443			
539481-10-1	LOBLAW COS LTD COM	B	01/19/2023	GOLDMAN, SACHS & CO.	4,072.000	355,309		279,384	359,792	(99,389)			(99,389)	18,981	279,384	(12,820)	88,744	75,924			
539830-10-9	LOCKHEED MARTIN CORP		02/14/2023	Various	12,772.000	5,988,177		4,118,952	6,213,450	(2,094,498)			(2,094,498)		4,118,952		1,869,224	1,869,224			
540424-10-8	LOEWS CORP		02/14/2023	MORGAN STANLEY	13,864.000	856,429		690,982	808,687	(117,705)			(117,705)		690,982		165,447	165,447			
SB18ZR-K2-5	LOGITECH INTERNATIONAL	B	01/19/2023	GOLDMAN, SACHS & CO.	9,115.000	508,383		425,536	562,151	(103,049)			(103,049)	(33,565)	425,536	33,044	49,803	82,846			
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	1,375.000	127,719		118,440							118,440	3,798	5,481	9,279			
S73333-78-3	LONZA GROUP AG	B	01/19/2023	Various	963.000	491,938		395,914	471,612	(51,311)			(51,311)	(24,387)	395,914	16,958	79,066	96,024			
F58149-13-3	L'OREAL CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	3,892.000	1,587,126		1,073,954	1,385,686	(483,415)			(483,415)	171,683	1,073,954	(91,534)	604,706	513,172			
546347-10-5	LOUISIANA-PACIFIC CORP.		01/20/2023	UNION BANK OF SWITZERLAND	8,195.000	508,182		336,277	485,144	(148,867)			(148,867)		336,277		171,905	171,905			
548661-10-7	LOWES COS INC USD0.50		02/14/2023	Various	21,415.000	4,443,416		3,638,765	4,266,725	(627,959)			(627,959)		3,638,765		804,651	804,651	10,996		
50212V-10-0	LPL FINANCIAL HOLDINGS INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	718.000	169,117		158,276							158,276		10,842	10,842			
549498-10-3	LUCID GROUP INC		02/14/2023	MORGAN STANLEY	25,260.000	260,804		163,685							163,685		97,119	97,119			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
550021-10-9	LULULEMON ATHLETICA INC	C	02/14/2023	Various	3,762.000	1,198,434		1,044,634	1,205,270	(160,636)			(160,636)		1,044,634		153,800	153,800			
550241-10-3	LUMEN TECHNOLOGIES INC		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	56,908.000	304,735		309,580							309,580		(4,844)	(4,844)			
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	01/19/2023	Various	6,467.000	5,358,678		3,194,992	4,692,604	(1,989,346)			(1,989,346)	491,734	3,194,992	(241,283)	2,404,969	2,163,686			
55087P-10-4	LYFT INC CLASS A		01/23/2023	Various	29,413.000	403,280		324,131	324,131						324,131		79,149	79,149			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/14/2023	Various	13,744.000	1,329,055		999,254	1,141,164	(141,910)			(141,910)		999,254		329,800	329,800			
55261F-10-4	M & T BANK CORP		03/31/2023	Various	6,347.000	942,442		934,874	674,819						934,874		7,569	7,569			
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		01/23/2023	BNP CAPITAL MARKETS	9,283.000	605,474		441,669	577,275	(142,954)			(142,954)		441,669		163,806	163,806			
SB02K2-M3-6	M3 INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,600.000	361,826		341,679	341,679	25,785			25,785	(25,785)	341,679	38,122	(17,975)	20,147			
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	3,438.000	438,416		337,626	389,264	(71,413)			(71,413)	19,775	337,626	(5,520)	106,310	100,790			
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	4,379.000	275,814		164,101	245,815	(76,806)			(76,806)	(4,908)	164,101	3,425	108,288	111,713			
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	25,361.000	599,338		513,927	594,715	(80,789)			(80,789)		513,927		85,411	85,411			
56064L-28-0	MAINSTAY CBRE GLOBAL INFRA CL R6		01/20/2023	DIRECT	805,769.736	10,297,737		9,077,558	9,943,199	(865,641)			(865,641)		9,077,558		1,220,180	1,220,180			
M65558-05-8	MAKITA CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	27,700.000	726,943		595,826	646,603	(32,494)			(32,494)	(18,283)	595,826	38,827	92,291	131,117			
S24925-19-0	MANULIFE FINANCIAL CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	12,072.000	224,825		129,214	215,166	(78,268)			(78,268)	(7,684)	129,214	5,098	90,513	95,611			
56585A-10-2	MARATHON PETROLEUM CORP		02/14/2023	Various	12,110.000	1,541,499		654,811	1,409,483	(754,672)			(754,672)		654,811		886,688	886,688			
57060D-10-8	MARKETAXESS HOLDINGS INC		02/14/2023	Various	2,513.000	749,987		568,012	677,145	(136,939)			(136,939)		568,012		181,975	181,975	225		
571903-20-2	MARRIOTT I NTL INC NEW CL A		02/14/2023	Various	10,953.000	1,722,237		1,549,351	1,252,612	(112,276)			(112,276)		1,549,351		172,886	172,886			
571748-10-2	MARSH + MCLENNAN COS INC		02/14/2023	Various	15,173.000	2,575,625		1,841,973	2,510,828	(668,855)			(668,855)		1,841,973		733,652	733,652	7,545		
573284-10-6	MARTIN MARIETTA MATERIALS		02/14/2023	MORGAN STANLEY	3,696.000	1,290,047		1,121,620	1,249,137	(127,517)			(127,517)		1,121,620		168,426	168,426			
573874-10-4	MARVELL TECHNOLOGY INC		02/14/2023	Various	16,440.000	765,574		614,116							614,116		151,458	151,458	611		
574599-10-6	MASCO CORP		02/14/2023	Various	10,832.000	590,628		473,040	505,529	(32,490)			(32,490)		473,040		117,588	117,588			
574795-10-0	MASIMO CORP		01/19/2023	GOLDMAN, SACHS & CO.	2,814.000	458,657		346,291	416,331	(70,040)			(70,040)		346,291		112,367	112,367			
57638P-10-4	MASTERBRAND INC		02/14/2023	MORGAN STANLEY	6,829.000	66,410		533	51,559	(51,026)			(51,026)		533		65,877	65,877			
57636Q-10-4	MASTERCARD INC CLASS A		02/14/2023	Various	32,014.000	11,809,798		8,950,966	11,132,228	(2,181,262)			(2,181,262)		8,950,966		2,858,832	2,858,832	18,248		
57667L-10-7	MATCH GROUP INC		03/31/2023	Various	18,740.000	884,124		828,635							828,635		55,489	55,489			
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN		01/20/2023	UNION BANK OF SWITZERLAND	11,127.000	243,736		147,878	178,700	(30,822)			(30,822)		147,878		95,858	95,858			
579780-20-6	MCCORMICK & CO.		01/04/2023	MORGAN STANLEY	6,066.000	515,325		502,811	502,811						502,811		12,514	12,514	2,366		
580135-10-1	MCDONALDS CORP		02/14/2023	MORGAN STANLEY	26,434.000	7,020,583		5,590,129	6,966,152	(1,376,023)			(1,376,023)		5,590,129		1,430,453	1,430,453			
580589-10-9	MCGRATH RENTCORP.		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	5,172.000	502,210		305,109	510,683	(205,575)			(205,575)		305,109		197,101	197,101	2,353		
58155Q-10-3	MCKESSON CORP		02/14/2023	Various	9,794.000	3,647,385		2,030,094	3,673,925	(1,643,831)			(1,643,831)		2,030,094		1,617,291	1,617,291	5,289		
58463J-30-4	MEDICAL PPTYS TRUST INC		03/31/2023	Various	38,062.000	472,978		437,690	230,275						437,690		35,288	35,288	5,995		
G5960L-10-3	MEDTRONIC PLC		02/14/2023	Various	52,190.000	4,304,946		3,962,881	4,056,207	(93,326)			(93,326)		3,962,881		342,065	342,065	35,489		
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	01/04/2023	MORGAN STANLEY	14,500.000	738,335		686,785	740,687	(14,568)			(14,568)	(39,335)	686,785	45,119	6,432	51,551			
58733R-10-2	MERCADOLIBRE INC	C	02/14/2023	Various	1,614.000	1,660,930		1,296,392	1,365,831	(69,439)			(69,439)		1,296,392		364,538	364,538			
SB0LMF-87-0	MERCIALYS REIT SA	B	01/04/2023	JONES TRADING	16,386.000	177,427		142,903	170,857	(15,147)			(15,147)	(12,807)	142,903	9,886	24,637	34,524			
58933Y-10-5	MERCK & CO. INC.		02/14/2023	Various	97,782.000	10,692,097		7,149,676	10,848,913	(3,699,237)			(3,699,237)		7,149,676		3,542,421	3,542,421	71,381		
D5357W-10-3	MERCK KGAA ORD NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	2,056.000	420,768		229,856	396,943	(201,902)			(201,902)	34,815	229,856	(14,415)	205,328	190,913			
589378-10-8	MERCURY SYSTEMS INC		01/20/2023	UNION BANK OF SWITZERLAND	11,505.000	548,208		467,939	514,734	(46,794)			(46,794)		467,939		80,268	80,268			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	01/04/2023	JONES TRADING	17,094.000	162,935		132,378	160,087	(25,699)			(25,699)	(2,010)	132,378	214	30,343	30,557	256		
59151K-10-8	METHANEX CORP	A	01/20/2023	JEFFERIES & COMPANY, INC.	15,012.000	674,935		375,621	568,354	(192,733)			(192,733)		375,621		299,313	299,313	2,233		
59156R-10-8	METLIFE INC COM		02/14/2023	MORGAN STANLEY	8,121.000	585,064		271,225	587,717	(316,491)			(316,491)		271,225		313,839	313,839	4,061		
592688-10-5	METTLER TOLEDO INTERNATIONAL		02/14/2023	Various	772.000	1,178,543		762,912	1,115,887	(352,975)			(352,975)		762,912		415,631	415,631			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
552848-10-3	MGIC INVT CORP WIS		01/20/2023	CREDIT SUISSE	45,945.000	628,692		584,515	597,285	(12,770)			(12,770)		584,515		44,177	44,177			
552953-10-1	MGM RESORTS INTERNATIONAL		02/14/2023	MORGAN STANLEY	19,142.000	844,813		455,176	641,831	(186,655)			(186,655)		455,176		389,637	389,637			
595017-10-4	MICROCHIP TECHNOLOGY INC		02/14/2023	Various	17,919.000	1,400,904		1,034,352	1,258,810	(224,458)			(224,458)		1,034,352		366,552	366,552			
595112-10-3	MICRON TEC HNOLOGY INC COM		02/14/2023	Various	43,015.000	2,476,550		2,037,456	2,003,398	(131,134)			(131,134)		2,037,456		439,095	439,095	4,610		
594918-10-4	MICROSOFT CORP		02/14/2023	Various	260,499.000	64,582,225		57,990,214	62,472,870	(4,482,657)			(4,482,657)		57,990,214		6,592,011	6,592,011			
59522J-10-3	MID AMERICA APT		03/09/2023	JONES TRADING	31,838.000	5,044,343		4,969,676	4,998,248	(28,572)			(28,572)		4,969,676		74,667	74,667	44,573		
S66424-06-0	MINEBEA MITSUMI INC	B	01/19/2023	GOLDMAN, SACHS & CO.	6,700.000	108,981		99,766							99,766	1,838	7,378	9,215			
J43293-10-9	MISUMI GROUP INC	B	01/19/2023	GOLDMAN, SACHS & CO.	21,800.000	523,821		464,416	475,669	(48,995)			(48,995)	37,742	464,416	(15,877)	75,282	59,405			
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	01/04/2023	MORGAN STANLEY	77,200.000	395,756		352,866	400,612	(17,515)			(17,515)	(30,232)	352,866	32,276	10,614	42,890			
S65973-02-6	MITSUI & CO NPV	B	01/04/2023	MORGAN STANLEY	31,600.000	904,554		674,375	922,769	(252,335)			(252,335)	3,941	674,375	8,734	221,445	230,179			
S65973-68-7	MITSUI CHEMICALS INC	B	01/04/2023	MORGAN STANLEY	45,600.000	1,027,091		888,089	1,028,156	(95,917)			(95,917)	(44,150)	888,089	48,291	90,711	139,002			
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	01/19/2023	Various	36,000.000	653,463		659,457	659,457	(38,052)			(38,052)	38,052	659,457	(26,847)	20,854	(5,993)			
S65910-14-3	MIZUHO FINANCIAL GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,310.000	158,228		111,295	145,025	(62,972)			(62,972)	29,241	111,295	(16,110)	63,044	46,933			
60770K-10-7	MODERNA INC		02/14/2023	Various	12,661.000	2,257,828		1,381,202	2,274,169	(892,967)			(892,967)		1,381,202		876,626	876,626			
60786M-10-5	MOELIS ORD CLASS A		01/23/2023	Various	14,253.000	650,344		466,919	546,888	(79,968)			(79,968)		466,919		183,424	183,424			
608190-10-4	MOHAWK INDUSTRIES INC		02/14/2023	MORGAN STANLEY	84.000	9,840		9,355							9,355		485	485			
60855R-10-0	MOLINA HEALTHCARE INC		02/14/2023	Various	1,327.000	395,368		255,563	438,202	(182,639)			(182,639)		255,563		139,805	139,805			
60871R-20-9	MOLSON COORS BEVERAGE CO		02/14/2023	Various	19,455.000	974,066		770,553	1,002,322	(231,769)			(231,769)		770,553		203,513	203,513			
609027-10-7	MONARCH CASINO & RESORT INC		01/23/2023	Various	4,819.000	371,730		224,027	370,533	(146,506)			(146,506)		224,027		147,703	147,703			
609207-10-5	MONDELEZ INTERNATIONAL INC		02/14/2023	MORGAN STANLEY	42,102.000	2,799,961		2,233,550	2,806,098	(572,548)			(572,548)		2,233,550		566,411	566,411	16,209		
60937P-10-6	MONGODB INC CLASS A		02/14/2023	Various	2,950.000	605,416		518,015	580,678	(62,663)			(62,663)		518,015		87,401	87,401			
609839-10-5	MONOLITHIC POWER SYSTEMS		02/01/2023	Various	2,575.000	996,431		932,835	644,985						932,835		63,596	63,596	1,368		
61174X-10-9	MONSTER BEVERAGE CORP		02/14/2023	Various	13,815.000	1,432,087		1,074,154	1,402,637	(328,483)			(328,483)		1,074,154		357,933	357,933			
615369-10-5	MOODYS CORP		02/14/2023	MORGAN STANLEY	4,588.000	1,417,958		1,115,389	1,278,309	(162,920)			(162,920)		1,115,389		302,569	302,569			
617446-44-8	MORGAN STANLEY		02/14/2023	Various	49,052.000	4,635,128		3,235,846	4,170,401	(934,555)			(934,555)		3,235,846		1,399,282	1,399,282	22,802		
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	3,400.000	126,016		99,948	128,713	(54,717)			(54,717)	25,952	99,948	(14,468)	40,535	26,067			
617700-10-9	MORNINGSTAR INC		01/23/2023	Various	2,983.000	726,707		573,015	646,088	(73,073)			(73,073)		573,015		153,693	153,693	1,119		
61945C-10-3	MOSAIC COMPANY		02/01/2023	Various	14,735.000	666,049		658,774	456,336						658,774		7,275	7,275			
620076-30-7	MOTOROLA SOLUTIONS INC		02/14/2023	Various	4,553.000	1,173,417		839,989	1,173,354	(333,364)			(333,364)		839,989		333,427	333,427	4,007		
553498-10-6	MSA SAFETY INC		01/23/2023	Various	6,919.000	908,340		735,222	997,651	(262,429)			(262,429)		735,222		173,119	173,119			
55354G-10-0	MSCI INC A		02/14/2023	Various	3,632.000	1,893,286		1,389,773	1,689,497	(299,725)			(299,725)		1,389,773		503,514	503,514			
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	01/19/2023	GOLDMAN, SACHS & CO.	391.000	95,262		59,084	84,377	(33,254)			(33,254)	7,961	59,084	(4,290)	40,467	36,177			
J46840-10-4	MURATA MANUFACTURING CO LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	8,500.000	483,942		392,746	424,404	(107,055)			(107,055)	75,398	392,746	(47,661)	138,857	91,196			
62855J-10-4	MYRIAD GENETICS INC		01/20/2023	NATIONAL BANK OF CANADA	29,190.000	584,195		423,547	423,547						423,547		160,648	160,648			
631103-10-8	NASDAQ OMX GROUP		02/14/2023	Various	7,356.000	433,720		318,908	451,291	(132,383)			(132,383)		318,908		114,813	114,813			
632307-10-4	NATERA INC		02/14/2023	MORGAN STANLEY	1,366.000	57,459		48,411	54,872	(6,461)			(6,461)		48,411		9,048	9,048			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		01/20/2023	SANFORD C. BERNSTEIN & CO., LLC	17,174.000	724,048		609,972	722,510	(112,538)			(112,538)		609,972		114,076	114,076			
637417-10-6	NATIONAL RETAIL PROPERTIES		01/23/2023	Various	12,123.000	568,896		436,305	554,748	(118,443)			(118,443)		436,305		132,591	132,591			
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		03/22/2023	Various	104,345.000	4,099,406		4,198,136	1,135,324	(233)			(233)		4,198,136		(98,731)	(98,731)	41,671		
63845R-10-7	NATIONAL VISION HOLDINGS INC		01/23/2023	BNP CAPITAL MARKETS	8,338.000	321,849		207,308	323,181	(115,873)			(115,873)		207,308		114,541	114,541			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	31,001.000	688,856		574,244	631,961	(89,821)			(89,821)	32,104	574,244	(9,388)	124,001	114,613			
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	02/14/2023	Various	20,648.000	1,498,555		1,148,711	1,390,248	(295,950)			(295,950)	54,413	1,148,711	(40,104)	389,948	349,844	12,778		
SBM8PJ-Y7-5	NATWEST GROUP PLC	B	01/19/2023	Various	285,539.000	950,952		665,854	910,895	(214,902)			(214,902)	(30,139)	665,854	22,853	262,246	285,098			
63947X-10-1	NCINO INC		01/23/2023	GOLDMAN, SACHS & CO.	15,268.000	403,790		402,072	403,686	(1,614)			(1,614)		402,072		1,717	1,717			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
S56339-62-5	NEMETSCHEK	B	01/19/2023	GOLDMAN, SACHS & CO. NATIONAL BANK OF CANADA	4,313.000	232,204		208,687	219,519	(5,341)			(5,341)	(5,492)	208,687	8,544	14,973	23,517			
640491-10-6	NEOGEN CORP		01/23/2023		20,570.000	406,454		289,891	313,281	(23,390)			(23,390)		289,891		116,563	116,563			
SB06YV-46-1	NESTE	B	01/19/2023	GOLDMAN, SACHS & CO.	4,586.000	221,129		181,675	210,557	(46,259)			(46,259)	17,377	181,675	(11,958)	51,411	39,453			
S71238-70-3	NESTLE SA PAR CHF1	B	01/19/2023	GOLDMAN, SACHS & CO.	45,880.000	5,642,293		4,609,967	5,312,995	(671,489)			(671,489)	(31,540)	4,609,967	73,998	958,329	1,032,326			
64110D-10-4	NETAPP INC		02/14/2023	Various	7,736.000	513,350		424,412	464,624	(40,212)			(40,212)		424,412		88,938	88,938	3,868		
64110L-10-6	NETFLIX INC		02/14/2023	Various	16,248.000	5,463,123		2,997,273	4,791,210	(1,793,937)			(1,793,937)		2,997,273		2,465,850	2,465,850			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		02/01/2023	Various NATIONAL BANK OF CANADA	3,871.000	426,434		362,381	462,352	(99,971)			(99,971)		362,381		64,053	64,053			
64829B-10-0	NEW RELIC INC		01/20/2023		10,203.000	593,862		527,378	575,959	(48,581)			(48,581)		527,378		66,484	66,484			
SBM94G-Q4-8	NEW WORLD DEVELOPMENT COMPANY-NEW	B	01/04/2023	MORGAN STANLEY CITIGROUP GLOBAL MARKETS	92,000.000	272,492		238,756	259,322	(19,994)			(19,994)	(572)	238,756	290	33,446	33,736			
650111-10-7	NEW YORK T IMES CO CL A		01/20/2023		19,134.000	635,998		541,938	621,090	(79,152)			(79,152)		541,938		94,060	94,060	1,722		
651229-10-6	NEWELL RUBBERMAID INC		02/14/2023	MORGAN STANLEY	34,564.000	502,492		452,097	452,097						452,097		50,395	50,395			
651639-10-6	NEWMONT CORP		02/14/2023	Various	23,362.000	1,180,108		959,465	1,102,686	(143,221)			(143,221)		959,465		220,643	220,643			
J4914X-10-4	NEXON LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	21,900.000	497,927		385,545	491,628	(182,819)			(182,819)	76,736	385,545	(42,790)	155,172	112,382	749		
65339F-10-1	NEXTERA ENERGY INC		02/14/2023	Various	75,490.000	5,977,924		5,408,352	6,310,964	(902,612)			(902,612)		5,408,352		569,571	569,571			
SBN7BZ-M3-7	NIBE INDUSTRIER CLASS B	B	01/04/2023	MORGAN STANLEY	83,611.000	762,285		626,630	779,177	(244,599)			(244,599)	92,052	626,630	(73,062)	208,717	135,656			
S66471-33-5	NICE LTD	B	01/04/2023	MORGAN STANLEY	2,217.000	419,649		421,480	427,252	(13,502)			(13,502)	7,729	421,480	(7,958)	6,127	(1,831)			
J52968-10-4	NIDEC CORPORATION JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	11,840.000	667,189		612,210	494,479	(63,954)			(63,954)	63,954	612,210	(37,137)	92,116	54,979			
SB1DN4-66-5	NIHON M&A CENTER INC	B	01/19/2023	GOLDMAN, SACHS & CO.	23,700.000	318,280		272,293	292,601	(7,744)			(7,744)	(12,564)	272,293	20,095	25,891	45,986			
654106-10-3	NIKE INC CL B		02/14/2023	Various	46,565.000	5,769,950		4,038,290	5,448,571	(1,410,281)			(1,410,281)		4,038,290		1,731,660	1,731,660			
J51699-10-6	NINTENDO CO LTD COM STK	B	01/19/2023	GOLDMAN, SACHS & CO.	25,000.000	1,077,448		1,011,022	1,048,164	(180,141)			(180,141)	142,999	1,011,022	(85,694)	152,119	66,426			
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	35,400.000	308,992		239,432	278,757	(27,355)			(27,355)	(11,970)	239,432	17,670	51,890	69,560	1,443		
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	02/16/2023	Various	19.000	59,174		44,424	44,424	2,359			2,359	(2,359)	44,424	2,918	11,832	14,751	526		
S66405-41-6	NIPPON SANSO HOLDINGS CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	4,700.000	72,278		68,835							68,835	1,268	2,175	3,443			
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	01/19/2023	GOLDMAN, SACHS & CO.	1,920.000	56,107		49,449	54,743	(16,332)			(16,332)	11,038	49,449	(7,158)	13,816	6,658			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	129,700.000	423,754		410,302	263,956	(53,221)			(53,221)	53,222	410,302	(35,513)	48,966	13,453			
J58472-11-9	NITTO DENKO CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	9,700.000	595,164		524,723	562,393	(151,066)			(151,066)	113,395	524,723	(75,956)	146,397	70,441			
65487K-10-0	NLIGHT INC		01/23/2023	Various	18,809.000	224,960		177,745	190,723	(12,978)			(12,978)		177,745		47,215	47,215			
N64038-10-7	NN GROUP NV	B	01/19/2023	Various	29,085.000	1,216,060		1,072,443	1,184,523	(210,864)			(210,864)	98,784	1,072,443	(74,899)	218,516	143,617			
J59009-15-9	NOMURA HOLDINGS INC	B	01/19/2023	GOLDMAN, SACHS & CO.	94,300.000	373,739		311,673	349,199	(100,854)			(100,854)	63,329	311,673	(39,270)	101,336	62,066			
S63909-21-2	NOMURA RESEARCH INSTITUTE LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	15,600.000	389,913		368,290	368,290	19,558			19,558	(19,558)	368,290	31,425	(9,801)	21,624			
SBYZF9-J9-8	NORDEA BANK	B	01/19/2023	Various	52,290.000	585,512		345,009	560,463	(270,856)			(270,856)	55,402	345,009	(32,103)	272,607	240,504			
655844-10-8	NORFOLK SOUTHERN CORP		02/14/2023	Various	7,946.000	1,933,951		1,643,113	1,958,053	(314,940)			(314,940)		1,643,113		290,837	290,837	4,956		
665859-10-4	NORTHERN TRUST CORP		01/04/2023	MORGAN STANLEY	6,587.000	603,849		582,884	582,884						582,884		20,966	20,966	4,940		
666807-10-2	NORTHROP GRUMMAN CORP		02/14/2023	Various	8,402.000	4,082,511		2,883,808	4,584,215	(1,700,407)			(1,700,407)		2,883,808		1,198,703	1,198,703			
668074-30-5	NORTHWESTERN CORP		01/23/2023	GOLDMAN, SACHS & CO.	9,827.000	545,262		481,312	583,134	(101,822)			(101,822)		481,312		63,950	63,950			
668771-10-8	NortonLife Lock Inc		03/31/2023	Various	23,618.000	549,955		475,087	500,498	(30,128)			(30,128)		475,087		74,869	74,869			
67000B-10-4	NOVANTA INC		01/23/2023	Various	4,727.000	729,999		542,640	642,257	(99,617)			(99,617)		542,640		187,359	187,359			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	15,977.000	1,478,354		1,226,053	1,443,490	(228,759)			(228,759)	11,321	1,226,053	6,647	245,654	252,301			
G6674U-10-8	NOVOCURE LTD		02/14/2023	Various	3,461.000	283,761		240,817	253,864	(13,048)			(13,048)		240,817		42,945	42,945			
SBHC8X-90-3	NOVO-NORDISK B ORD	B	01/19/2023	Various	37,450.000	5,174,370		2,941,753	5,041,455	(2,455,897)			(2,455,897)	356,195	2,941,753	(199,858)	2,432,474	2,232,617			
629377-50-8	NRG ENERGY INC		02/14/2023	Various	11,534.000	402,593		367,012	367,012						367,012		35,581	35,581	4,354		
67018T-10-5	NU SKIN ASIA PAC INC		01/20/2023	JPMORGAN CHASE & CO.	14,437.000	602,936		447,033	608,664	(161,631)			(161,631)		447,033		155,903	155,903			
670346-10-5	NUCOR CORP.		02/14/2023	Various	10,186.000	1,658,256		728,200	1,342,617	(614,417)			(614,417)		728,200		930,056	930,056	5,195		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBDRJL-N0-2	NUTRIEN LTD	B	01/19/2023	Various	11,660.000	854,584		638,054	850,652	(257,280)			(257,280)	44,682	638,054	(38,339)	254,869	216,530	4,809		
67066G-10-4	NVIDIA CORP		02/14/2023	Various	91,555.000	18,030,220		10,328,290	13,379,848	(3,051,557)			(3,051,557)		10,328,290		7,701,930	7,701,930			
62944T-10-5	NVR INC		02/14/2023	Various	190.000	975,527		749,203	876,390	(127,187)			(127,187)		749,203		226,324	226,324			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	03/31/2023	Various	6,263.000	1,109,216		756,505	988,478	(233,417)			(233,417)		756,505		352,711	352,711	4,493		
SB0F9V-20-4	OCBC BANK	B	01/04/2023	MORGAN STANLEY	24,000.000	219,360		196,422	217,954	(17,984)			(17,984)	(3,549)	196,422	2,880	20,058	22,938			
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/14/2023	Various	40,446.000	2,591,560		1,193,952	2,547,694	(1,353,742)			(1,353,742)		1,193,952		1,397,609	1,397,609	5,258		
S66561-06-9	ODAKYU ELECTRIC RAILWAY LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	13,100.000	166,978		166,912							166,912	3,075	(3,009)	66			
670837-10-3	OGE ENERGY CORP		02/14/2023	Various	31,666.000	1,205,482		948,680	1,252,390	(303,710)			(303,710)		948,680		256,802	256,802	13,113		
679295-10-5	OKTA INC CLASS A		02/14/2023	MORGAN STANLEY	2,837.000	219,224		199,101							199,101		20,123	20,123			
679580-10-0	OLD DOMINION FREIGHT LINE INC		02/14/2023	Various	3,821.000	1,265,665		862,954	1,084,323	(221,369)			(221,369)		862,954		402,711	402,711			
S66588-01-3	OLYMPUS CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	7,800.000	144,851		139,040	139,040	(28,035)			(28,035)	28,035	139,040	(20,127)	25,938	5,811			
68213N-10-9	OMNICELL INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	9,977.000	552,741		492,190	477,326	(11,131)			(11,131)		492,190		60,551	60,551			
J61374-12-0	OMRON CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	1,600.000	85,177		78,155							78,155	1,440	5,582	7,022			
682189-10-5	ON SEMICONDUCTOR CORP		02/14/2023	Various	12,395.000	964,451		394,086	773,076	(378,990)			(378,990)		394,086		570,365	570,365			
68235P-10-8	ONE GAS INC		01/20/2023	JEFFERIES & COMPANY, INC.	7,447.000	563,102		524,893	563,887	(38,994)			(38,994)		524,893		38,209	38,209			
682680-10-3	ONEOK INC		02/14/2023	MORGAN STANLEY	8,898.000	620,755		368,325	584,599	(216,274)			(216,274)		368,325		252,430	252,430	8,498		
S66601-07-1	ONO PHARMACEUTICAL CO	B	01/04/2023	MORGAN STANLEY	14,900.000	330,594		340,934	348,150	(77,414)			(77,414)	70,198	340,934	(54,626)	44,286	(10,340)			
68389X-10-5	ORACLE CORP COM		02/14/2023	Various	58,544.000	5,088,080		3,311,261	4,785,387	(1,474,126)			(1,474,126)		3,311,261		1,776,819	1,776,819	11,962		
S61416-80-6	ORACLE JAPAN CORP		01/19/2023	GOLDMAN, SACHS & CO.	7,100.000	477,924		433,263	458,464	(853)			(853)	(24,347)	433,263	36,969	7,691	44,660			
67103H-10-7	OREILLY AUTOMOTIVE INC		02/14/2023	Various	1,797.000	1,496,074		1,030,335	1,516,722	(486,387)			(486,387)		1,030,335		465,740	465,740			
K3192G-10-4	ORSTED	B	01/19/2023	GOLDMAN, SACHS & CO.	749.000	72,661		53,766	67,861	(18,606)			(18,606)	4,511	53,766	(2,620)	21,516	18,895			
68902V-10-7	OTIS WORLDWIDE CORP		02/14/2023	Various	21,750.000	1,788,417		1,371,595	1,703,243	(331,648)			(331,648)		1,371,595		416,822	416,822			
S62670-58-3	OTSUKA CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	300.000	9,717		9,372							9,372	173	172	345			
69007J-10-6	OUTFRONT MEDIA INC		01/23/2023	BNP CAPITAL MARKETS	31,468.000	587,252		467,862	521,739	(53,877)			(53,877)		467,862		119,390	119,390			
690732-10-2	OWENS & MINOR, INC.		01/20/2023	JEFFERIES & COMPANY, INC.	23,629.000	487,084		460,598	461,474	(877)			(877)		460,598		26,486	26,486			
690742-10-1	OWENS CORNING INC		02/14/2023	MORGAN STANLEY	4,324.000	389,568		330,852	346,659	(38,347)			(38,347)		330,852		58,716	58,716	2,113		
693718-10-8	PACCAR INC		02/24/2023	Various	17,799.000	1,581,271		1,378,757	1,510,084	(316,795)			(316,795)		1,378,757		202,515	202,515	230,096		
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		02/14/2023	Various	90,447.000	689,464		598,897	514,929						598,897		90,567	90,567			
697435-10-5	PALO ALTO NETWORKS INC		03/31/2023	Various	10,680.000	1,619,883		1,268,307	1,466,007	(222,184)			(222,184)		1,268,307		351,576	351,576			
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	01/04/2023	MORGAN STANLEY	19,000.000	345,298		282,523	353,231	(55,540)			(55,540)	(15,168)	282,523	15,363	47,413	62,775	524		
J41121-10-4	PANASONIC CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	13,300.000	117,592		111,024							111,024	2,045	4,523	6,568			
SB44XT-X8-2	PANDORA	B	01/19/2023	GOLDMAN, SACHS & CO.	3,315.000	266,730		156,842	232,217	(97,279)			(97,279)	21,904	156,842	(11,442)	121,330	109,888			
700517-10-5	PARK HOTELS RESORTS INC		03/01/2023	JONES TRADING	106,711.000	1,371,575		1,239,093	1,258,123	(19,030)			(19,030)		1,239,093		132,482	132,482	26,678		
701094-10-4	PARKER HAN NIFIN CORP COM		02/14/2023	Various	2,296.000	794,178		436,820	668,136	(231,316)			(231,316)		436,820		357,358	357,358	2,222		
703343-10-3	PATRICK INDUSTRIES INC		01/20/2023	UNION BANK OF SWITZERLAND	12,449.000	803,074		552,666	754,409	(201,743)			(201,743)		552,666		250,408	250,408			
704326-10-7	PAYCHEX INC		02/01/2023	Various	13,319.000	1,561,890		1,430,022	1,539,144	(109,121)			(109,121)		1,430,022		131,868	131,868			
70432V-10-2	PAYCOM SOFTWARE INC		02/14/2023	Various	901.000	298,902		231,154	279,589	(48,435)			(48,435)		231,154		67,748	67,748			
70435P-10-2	PAYCOR HCM INC		01/23/2023	BNP CAPITAL MARKETS	15,862.000	384,036		383,112	388,143	(5,031)			(5,031)		383,112		923	923			
70438V-10-6	PAYLOCITY HOLDING CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	290.000	63,658		56,733							56,733		6,925	6,925			
70450Y-10-3	PAYPAL HOLDINGS INC		02/14/2023	Various	41,460.000	3,235,939		2,897,144	2,952,781	(55,637)			(55,637)		2,897,144		338,795	338,795			
G69651-10-0	PEARSON	B	01/19/2023	GOLDMAN, SACHS & CO.	21,117.000	246,481		198,902	238,572	(39,740)			(39,740)	69	198,902	5,943	41,637	47,580			
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	9,311.000	333,700		196,990	315,830	(123,248)			(123,248)	4,408	196,990	(1,847)	138,558	136,711			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G7S00T-10-4	PENTAIR PLC		01/19/2023	GOLDMAN, SACHS & CO.	5,041.000	242,088		235,415							235,415		6,674	6,674			
713448-10-8	PEPSICO INC.		02/14/2023	Various	45,125.000	7,802,218		6,725,529	8,152,283	(1,426,753)			(1,426,753)		6,725,529		1,076,689	1,076,689	51,894		
71375U-10-1	PERFICIENT INC		01/20/2023	GOLDMAN, SACHS & CO.	7,545.000	558,249		475,410	526,867	(51,458)			(51,458)		475,410		82,840	82,840			
71377A-10-3	PERFORMANCE FOOD GROUP		01/23/2023	Various	14,915.000	889,862		428,448	870,887	(442,439)			(442,439)		428,448		461,414	461,414			
L7579L-10-6	PERIMETER SOLUTIONS SA		01/23/2023	Various	38,886.000	362,042		309,470	349,614	(45,878)			(45,878)		309,470		52,572	52,572			
714046-10-9	PERKINELMER INC		02/14/2023	MORGAN STANLEY	5,537.000	782,148		666,267	776,398	(110,131)			(110,131)		666,267		115,881	115,881	93		
S46823-29-0	PERNOD RICARD NPV	B	01/19/2023	Various	6,188.000	1,277,567		1,036,092	1,213,511	(271,272)			(271,272)	93,853	1,036,092	(70,049)	311,523	241,475			
S06825-38-4	PERSIMMON PLC	B	01/04/2023	MORGAN STANLEY	38,950.000	615,271		538,063	570,201	(8,436)			(8,436)	(23,701)	538,063	22,308	54,900	77,208			
G7041J-10-7	PETS AT HOME PLC	B	02/15/2023	MORGAN STANLEY	25,505.000	117,483		75,164	87,009	(23,316)			(23,316)	11,472	75,164	(8,046)	50,365	42,319	1,383		
717081-10-3	PFIZER INC		02/14/2023	Various	203,562.000	9,023,435		8,249,490	10,430,517	(2,181,024)			(2,181,024)		8,249,493		773,942	773,942	42,153		
718172-10-9	PHILIP MORRIS INTL.		02/14/2023	Various	55,558.000	5,676,063		4,442,897	5,623,025	(1,180,128)			(1,180,128)		4,442,897		1,233,166	1,233,166	70,559		
718546-10-4	PHILLIPS 66		02/14/2023	Various	13,446.000	1,369,267		1,039,034	1,399,460	(360,425)			(360,425)		1,039,034		330,233	330,233			
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		01/20/2023	JEFFERIES & COMPANY, INC.	21,732.000	701,163		610,216	691,947	(81,730)			(81,730)		610,216		90,946	90,946	4,055		
72352L-10-6	PINTEREST INC CLASS A		02/14/2023	Various	30,500.000	798,250		552,421	740,540	(188,119)			(188,119)		552,421		245,829	245,829			
723787-10-7	PIONEER NA T RES CO COM		02/14/2023	Various	6,280.000	1,411,867		1,245,854	1,434,289	(188,436)			(188,436)		1,245,854		166,013	166,013			
69343T-10-7	PJT PARTNERS INC CLASS A		01/20/2023	UNION BANK OF SWITZERLAND	7,892.000	604,502		538,400	581,561	(43,162)			(43,162)		538,400		66,102	66,102			
72703H-10-1	PLANET FITNESS INC CLASS A		01/23/2023	Various	9,562.000	761,308		530,934	753,486	(222,552)			(222,552)		530,934		230,374	230,374			
72919P-20-2	PLUG POWER INC.		03/31/2023	Various	26,136.000	362,177		323,302	323,302						323,302		38,875	38,875			
693475-10-5	PNC FINL SVCS GROUP INC		02/14/2023	Various	7,544.000	1,192,079		979,778	1,191,499	(211,722)			(211,722)		979,778		212,301	212,301	11,316		
73278L-10-5	POOL CORP		02/14/2023	MORGAN STANLEY	276.000	103,587		84,023							84,023		19,565	19,565			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		01/23/2023	Various	28,951.000	1,337,466		1,175,239	1,418,599	(243,360)			(243,360)		1,175,239		162,227	162,227	13,100		
737630-10-3	POTLATCH CORP.		01/20/2023	JPMORGAN CHASE & CO.	15,981.000	720,279		612,664	703,004	(90,340)			(90,340)		612,664		107,615	107,615			
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	01/04/2023	MORGAN STANLEY	74,000.000	410,765		383,140	405,319	(21,285)			(21,285)	(894)	383,140	466	27,158	27,624			
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	13,473.000	349,866		229,045	316,702	(86,069)			(86,069)	(1,588)	229,045	2,022	118,800	120,822	4,255		
739276-10-3	POWER INTEGRATIONS INC		01/23/2023	Various	21,221.000	1,794,403		1,292,443	1,521,970	(229,527)			(229,527)		1,292,443		501,960	501,960			
693506-10-7	PPG INDUSTRIES INC		02/14/2023	Various	11,264.000	1,455,502		1,246,812	1,416,335	(169,523)			(169,523)		1,246,812		208,690	208,690			
69351T-10-6	PPL CORP		02/14/2023	Various	19,368.000	557,728		487,977	565,933	(77,956)			(77,956)		487,977		69,751	69,751	4,358		
69354N-10-6	PRA GROUP INC		01/20/2023	UNION BANK OF SWITZERLAND	19,752.000	721,133		612,290	667,223	(54,933)			(54,933)		612,290		108,843	108,843			
74167P-10-8	PRIMO WATER CORP		01/23/2023	Various	49,133.000	724,294		571,584	763,527	(191,943)			(191,943)		571,584		152,709	152,709			
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/14/2023	Various	7,105.000	653,617		332,199	596,252	(264,052)			(264,052)		332,199		321,418	321,418			
742718-10-9	PROCTER & GAMBLE CO		02/14/2023	Various	85,158.000	11,999,245		10,381,948	12,906,546	(2,524,598)			(2,524,598)		10,381,948		1,617,297	1,617,297	77,775		
743315-10-3	PROGRESSIVE CORP		02/14/2023	Various	29,186.000	3,885,796		2,544,769	3,785,716	(1,240,947)			(1,240,947)		2,544,769		1,341,027	1,341,027	1,607		
74340E-10-3	PROGYNY INC		01/23/2023	BNP CAPITAL MARKETS	12,627.000	424,985		367,041	393,331	(26,290)			(26,290)		367,041		57,944	57,944			
74340W-10-3	PROLOGIS INC		03/16/2023	Various	134,133.000	16,445,520		13,845,138	15,120,813	(1,275,675)			(1,275,675)		13,845,138		2,600,382	2,600,382	4,139		
SBJDS7-L3-4	PROSUS NV	B	01/19/2023	GOLDMAN, SACHS & CO.	5,185.000	417,490		274,140	356,646	(56,842)			(56,842)	(25,664)	274,140	25,658	117,693	143,351			
G72899-10-0	PRUDENTIAL CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	30,759.000	488,887		306,897	417,175	(141,020)			(141,020)	30,742	306,897	(11,749)	193,739	181,990			
744320-10-2	PRUDENTIAL FINL INC		02/14/2023	Various	12,833.000	1,272,056		797,164	1,276,370	(479,207)			(479,207)		797,164		474,892	474,892			
69370C-10-0	PTC INC		02/14/2023	Various	4,792.000	634,976		445,352	575,232	(129,880)			(129,880)		445,352		189,624	189,624			
74460D-10-9	PUBLIC STORAGE		03/09/2023	Various	30,321.000	8,849,746		8,360,407	8,225,538	(154,615)			(154,615)		8,360,407		489,339	489,339			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		02/14/2023	Various	8,550.000	524,477		467,955	523,859	(55,904)			(55,904)		467,955		56,523	56,523			
F7607Z-16-5	PUBLICIS GROUPE	B	01/04/2023	MORGAN STANLEY	9,232.000	603,414		442,258	585,456	(119,885)			(119,885)	(23,314)	442,258	13,293	147,864	161,156			
745867-10-1	PULTE GROUP INC		02/14/2023	Various	11,199.000	647,182		419,963	509,890	(89,928)			(89,928)		419,963		227,220	227,220	1,792		
S50647-22-1	PUMA	B	01/19/2023	GOLDMAN, SACHS & CO.	3,378.000	225,100		118,006	204,413	(105,586)			(105,586)	19,179	118,006	(8,546)	115,640	107,094			
74736L-10-9	Q2 HOLDINGS INC		01/23/2023	Various	14,158.000	458,030		380,425	380,425						380,425		77,604	77,604			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
078063-11-4	QBE INS GROUP NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	63,430.000	597,380		470,220	577,692	(136,819)			(136,819)	29,347	470,220	(7,687)	134,847	127,160			
SBYXS6-99-6	QIAGEN NV		01/19/2023	GOLDMAN, SACHS & CO.	5,139.000	256,474		216,379	257,831	(65,779)			(65,779)	24,328	216,379	(15,710)	55,805	40,095			
74736K-10-1	QORVO INC		02/14/2023	MORGAN STANLEY	8,285.000	771,867		760,455	645,266						760,455		11,412	11,412			
747316-10-7	QUAKER CHEMICAL CORP.		01/23/2023	CREDIT SUISSE	3,933.000	745,149		541,945	656,418	(114,472)			(114,472)		541,945		203,204	203,204	1,711		
747525-10-3	QUALCOMM INC		02/14/2023	Various	42,460.000	5,176,415		4,545,858	4,602,748	(126,733)			(126,733)		4,545,858		630,557	630,557			
74762E-10-2	QUANTA SERVICES		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	915.000	139,868		131,293							131,293		8,575	8,575			
74834L-10-0	QUEST DIAGNOSTICS INC		02/14/2023	Various	3,815.000	554,997		413,631	596,819	(183,188)			(183,188)		413,631		141,366	141,366	2,518		
219798-10-5	QUIDELORTHO CORP		01/23/2023	BNP CAPITAL MARKETS	6,089.000	542,153		443,212	521,645	(78,433)			(78,433)		443,212		98,941	98,941			
749607-10-7	R L I CORP.		01/23/2023	Various	5,261.000	696,276		521,809	690,611	(168,802)			(168,802)		521,809		174,467	174,467			
S62295-97-7	RAKUTEN GROUP INC	B	01/19/2023	GOLDMAN, SACHS & CO.	37,800.000	184,837		162,173	170,744	(1,238)			(1,238)	(7,332)	162,173	11,968	10,696	22,664	1,150		
753422-10-4	RAPID7 INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	11,123.000	382,377		372,144	377,960	(5,815)			(5,815)		372,144		10,232	10,232			
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/14/2023	MORGAN STANLEY	196.000	22,390		22,038							22,038		351	351			
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		02/14/2023	Various	50,010.000	5,042,147		3,892,976	5,047,009	(1,154,033)			(1,154,033)		3,892,976		1,149,171	1,149,171			
75524B-10-4	RBC BEARING INS		01/23/2023	GOLDMAN, SACHS & CO.	3,333.000	778,282		619,184	697,764	(78,580)			(78,580)		619,184		159,098	159,098			
756109-10-4	REALTY INCOME CORP		02/14/2023	Various	78,437.000	5,178,699		4,620,572	4,975,259	(354,687)			(354,687)		4,620,572		558,128	558,128	21,325		
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	01/04/2023	MORGAN STANLEY	7,712.000	533,203		514,468	533,785	(89,696)			(89,696)	70,378	514,468	(60,761)	79,497	18,735			
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	01/19/2023	Various	30,600.000	980,615		879,661	968,708	(155,844)			(155,844)	66,797	879,661	(32,309)	133,263	100,954			
Q80528-13-8	REECE LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	11,035.000	120,939		105,594							105,594	4,165	11,179	15,345			
758750-10-3	REGAL REXNORD CORP		01/20/2023	UNION BANK OF SWITZERLAND	3,706.000	493,568		323,619	444,646	(121,027)			(121,027)		323,619		169,949	169,949	1,297		
758849-10-3	REGENCY CENTERS CORPORATION		02/14/2023	Various	29,914.000	1,928,029		1,587,177	1,869,625	(282,448)			(282,448)		1,587,177		340,852	340,852	19,444		
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/14/2023	Various	3,838.000	2,841,536		2,200,059	2,769,079	(569,020)			(569,020)		2,200,059		641,477	641,477			
7591EP-10-0	REGIONS FINANCIAL CORP		02/14/2023	MORGAN STANLEY	46,802.000	1,079,049		846,227	1,009,051	(162,824)			(162,824)		846,227		232,822	232,822	9,360		
759351-60-4	REINSURANCE GROUP AMERICA INC		02/01/2023	Various	2,711.000	400,861		258,922	385,206	(126,284)			(126,284)		258,922		141,938	141,938			
75943R-10-2	RELAY THERAPEUTICS INC		01/20/2023	UNION BANK OF SWITZERLAND	18,342.000	374,748		274,029	274,029						274,029		100,718	100,718			
G74570-12-1	RELX PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	39,867.000	1,173,960		933,850	1,097,234	(280,424)			(280,424)	117,040	933,850	(66,064)	306,174	240,110			
G7494G-10-5	RENTOKIL INITIAL PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	13,195.000	82,286		70,334	80,631	(20,928)			(20,928)	10,631	70,334	(6,318)	18,270	11,953			
759916-10-9	REPLIGEN CORP		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	953.000	181,814		165,471							165,471		16,343	16,343			
S56693-54-2	REPSOL YPF SA EUR1	B	01/19/2023	GOLDMAN, SACHS & CO.	78,653.000	1,289,435		853,038	1,246,545	(511,125)			(511,125)	117,618	853,038	(61,936)	498,333	436,397	23,978		
760759-10-0	REPUBLIC S VCS INC COM		02/14/2023	Various	9,534.000	1,180,118		897,997	1,229,791	(331,794)			(331,794)		897,997		282,122	282,122	4,719		
761152-10-7	RESMED INC.		02/01/2023	Various	5,441.000	1,174,144		1,073,125	1,108,084	(61,787)			(61,787)		1,073,125		101,019	101,019			
76155X-10-0	REVOLUTION MEDICINES INC		01/20/2023	CREDIT SUISSE	13,915.000	379,284		268,785	331,455	(62,670)			(62,670)		268,785		110,498	110,498			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		03/02/2023	JONES TRADING	88,216.000	5,309,661		4,587,232	4,820,122	(232,890)			(232,890)		4,587,232		722,429	722,429	27,788		
J64683-10-5	RICOH CO JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	55,800.000	419,798		407,094	425,864	(483)			(483)	(18,287)	407,094	30,043	(17,338)	12,705			
76680R-20-6	RINGCENTRAL INC CLASS A		01/04/2023	MORGAN STANLEY	6,867.000	243,121		243,092	243,092						243,092		29	29			
S07188-75-8	RIO TINTO CMN STK	B	01/19/2023	Various	14,552.000	1,041,870		720,806	1,014,917	(351,834)			(351,834)	57,723	720,806	(20,141)	341,205	321,064			
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	01/23/2023	BANK OF NEW YORK	8,871.000	548,370		512,996	513,010	(14)			(14)		512,996		35,375	35,375			
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		03/31/2023	Various	27,912.000	508,651		517,370	320,313						517,370		(8,719)	(8,719)			
74965L-10-1	RLJ LODGING TRUST		01/19/2023	JONES TRADING	16,870.000	189,900		170,724	178,653	(7,929)			(7,929)		170,724		19,176	19,176	844		
770323-10-3	ROBERT HALF INTL INC		01/04/2023	MORGAN STANLEY	5,799.000	437,785		428,140	428,140						428,140		9,645	9,645			
771049-10-3	ROBLOX CORP CLASS A		02/14/2023	Various	14,941.000	513,746		393,757	425,221	(31,464)			(31,464)		393,757		119,989	119,989			
H69293-22-5	ROCHE HOLDING AG	B	01/04/2023	MORGAN STANLEY	1,240.000	478,279		416,196	480,346	(60,978)			(60,978)	(3,172)	416,196	(3,061)	65,144	62,083			
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	01/19/2023	Various	8,324.000	2,653,058		2,352,360	2,613,621	(119,903)			(119,903)	(141,358)	2,352,360	114,433	186,266	300,699			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
77313F-10-6	ROCKET PHARMACEUTICALS INC		01/20/2023	JEFFERIES & COMPANY, INC.	15,206.000	302,627		213,958	297,581	(83,623)			(83,623)		213,958		88,669	88,669			
773903-10-9	ROCKWELL AUTOMATION INC		02/14/2023	Various	3,971.000	1,110,967		745,825	1,022,810	(276,986)			(276,986)		745,825		365,142	365,142			
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	01/04/2023	MORGAN STANLEY	5,307.000	252,474		202,542	248,204	(49,126)			(49,126)	3,464	202,542	(2,448)	52,380	49,932	1,654		
77543R-10-2	ROKU INC CLASS A		02/14/2023	Various	5,958.000	340,554		251,599	17,827						251,599		88,955	88,955			
775711-10-4	ROLLINS, INC		02/14/2023	MORGAN STANLEY	22,539.000	826,752		735,487	823,575	(88,088)			(88,088)		735,487		91,265	91,265	571		
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	21,864.000	28,460		16,985	24,512	(6,508)			(6,508)	(1,019)	16,985	1,271	10,204	11,476			
776696-10-6	ROPER TECHNOLOGIES INC		02/14/2023	Various	4,534.000	1,977,322		1,630,608	1,959,096	(328,488)			(328,488)		1,630,608		346,714	346,714	1,879		
778296-10-3	ROSS STORES, INC.		02/14/2023	Various	15,744.000	1,841,543		1,153,974	1,827,406	(673,432)			(673,432)		1,153,974		687,569	687,569			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	01/19/2023	Various	12,853.000	1,250,726		831,116	1,207,563	(394,164)			(394,164)	17,717	831,116	(10,066)	429,676	419,610			
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		02/14/2023	Various	20,459.000	1,204,701		775,396	1,011,288	(235,892)			(235,892)		775,396		429,305	429,305			
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		02/01/2023	Various	18,204.000	711,078		700,083	482,144	(11,294)			(11,294)		700,083		10,995	10,995			
749685-10-3	RPM INTERNATIONAL INC		02/14/2023	MORGAN STANLEY	758.000	67,532		63,422							63,422		4,111	4,111			
781846-20-9	RUSH ENTERPRISES CL A		01/20/2023	JEFFERIES & COMPANY, INC.	13,803.000	700,172		465,794	721,621	(255,827)			(255,827)		465,794		234,377	234,377			
D6629K-10-9	RWE AG (NEU) CMN STK	B	01/19/2023	GOLDMAN, SACHS & CO.	20,855.000	924,294		700,561	925,689	(301,406)			(301,406)	76,277	700,561	(44,180)	267,913	223,734			
74982T-10-3	RXO INC		01/20/2023	NATIONAL BANK OF CANADA	22,700.000	381,004		374,205	110,080	(7,478)			(7,478)		374,205		6,799	6,799			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		01/23/2023	BNP CAPITAL MARKETS	6,892.000	603,697		434,825	563,628	(128,803)			(128,803)		434,825		168,872	168,872	1,723		
78409V-10-4	S&P GLOBAL INC		02/14/2023	Various	13,952.000	4,952,862		4,260,243	4,673,083	(412,840)			(412,840)		4,260,243		692,619	692,619			
78573L-10-6	SABRA HEALTHCARE REIT INC		03/21/2023	Various	244,933.000	3,013,842		3,044,517	3,044,517						3,044,517		(30,676)	(30,676)	36,401		
78645L-10-0	SAFEHOLD INC		03/31/2023	Various	125,986.000	3,872,252		3,481,759	2,868,468	(216,488)			(216,488)		3,481,759		390,493	390,493	23,290		
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	01/19/2023	JONES TRADING	32,862.000	398,943		307,894	373,556	(43,597)			(43,597)	(22,064)	307,894	26,676	64,373	91,049			
F03381-13-8	SAFRAN	B	01/19/2023	GOLDMAN, SACHS & CO.	2,521.000	347,285		232,176	314,577	(112,083)			(112,083)	29,682	232,176	(16,857)	131,967	115,109			
78667J-10-8	SAGE THERAPEUTICS INC		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	4,302.000	182,290		140,155	164,078	(23,923)			(23,923)		140,155		42,136	42,136			
79466L-30-2	SALESFORCE.COM INC		02/14/2023	Various	38,624.000	6,076,805		5,121,156	5,121,156						5,121,156		955,649	955,649			
SB1W5N-W2-1	SALMAR	B	01/19/2023	GOLDMAN, SACHS & CO.	2,039.000	86,526		72,397	79,647	(6,077)			(6,077)	(1,173)	72,397	1,145	12,984	14,129			
S52260-38-7	SAMPO PLC	B	01/19/2023	Various	20,326.000	1,066,865		793,768	1,059,048	(349,972)			(349,972)	84,692	793,768	(54,132)	327,230	273,098			
G7800X-10-7	SANDS CHINA LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	58,800.000	223,284		131,084	195,123	(62,920)			(62,920)	(1,119)	131,084	482	91,719	92,201			
SB1V02-52-6	SANDVIK	B	01/19/2023	GOLDMAN, SACHS & CO.	6,273.000	125,307		86,231	113,425	(47,719)			(47,719)	20,525	86,231	(12,038)	51,114	39,076			
S56717-35-8	SANOFI S.A.	B	01/19/2023	Various	15,760.000	1,547,412		1,210,440	1,511,096	(334,831)			(334,831)	34,175	1,210,440	(15,659)	352,631	336,973			
Q82869-11-8	SANTOS	B	01/19/2023	GOLDMAN, SACHS & CO.	126,900.000	643,809		521,252	614,449	(122,422)			(122,422)	29,225	521,252	(7,134)	129,691	122,557			
D66992-10-4	SAP AG	B	01/04/2023	MORGAN STANLEY	9,145.000	971,766		940,766	940,766	23,535			23,535	(23,535)	940,766	13,562	17,438	31,000			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		03/16/2023	Various	6,307.000	1,787,167		1,742,555	1,262,236	(60,460)			(60,460)		1,742,555		44,613	44,613	1,533		
806857-10-8	SCHLUMBERGER LTD		02/14/2023	Various	73,381.000	4,022,394		1,617,274	3,922,948	(2,305,674)			(2,305,674)		1,617,274		2,405,120	2,405,120	12,842		
S48341-08-5	SCHNEIDER ELECTRIC	B	01/19/2023	Various	5,998.000	909,175		530,357	836,786	(340,626)			(340,626)	34,197	530,357	(24,989)	403,807	378,818			
811707-80-1	SEACOAST BANKING CORP FL		01/20/2023	NATIONAL BANK OF CANADA	23,588.000	748,730		633,465	735,710	(102,245)			(102,245)		633,465		115,265	115,265			
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	02/14/2023	Various	12,005.000	748,425		688,376	435,611						688,376		60,048	60,048	5,796		
81181C-10-4	SEAGEN INC		02/14/2023	Various	5,453.000	754,488		669,993	700,765	(30,772)			(30,772)		669,993		84,495	84,495			
G80277-14-1	SEGRO REIT PLC	B	03/02/2023	Various	135,643.000	1,356,636		1,217,076	671,624	(87,958)			(87,958)	21,194	1,217,076	4,228	135,333	139,560			
S66165-08-5	SEIKO EPSON CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	22,800.000	333,580		310,311	332,811	(8,209)			(8,209)	(14,291)	310,311	22,901	368	23,269			
816300-10-7	SELECTIVE INSURANCE GROUP		01/20/2023	GOLDMAN, SACHS & CO.	6,658.000	589,510		492,424	589,965	(97,541)			(97,541)		492,424		97,086	97,086			
816851-10-9	SEMPRA ENERGY		02/14/2023	Various	20,972.000	3,273,374		2,625,736	3,241,013	(615,277)			(615,277)		2,625,736		647,638	647,638	24,013		
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		01/19/2023	GOLDMAN, SACHS & CO.	5,603.000	244,705		226,249	226,249						226,249		18,456	18,456			
81762P-10-2	SERVICENOW INC		02/14/2023	Various	7,044.000	3,019,583		2,684,435	2,734,974	(50,539)			(50,539)		2,684,435		335,148	335,148			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81768T-10-8	SERVISFIRST BANCSHARES INC		01/23/2023	CREDIT SUISSE	7,967.000	569,958		548,123	542,735	(670)			(670)		548,123		21,835	21,835	2,175		
SBFFY8-85-4	SG HOLDINGS LTD	B	01/19/2023	Various	33,900.000	468,333		470,173	470,173	24,969			24,969	(24,969)	470,173	33,448	(35,288)	(1,840)			
H7485A-10-8	SGS	B	01/04/2023	MORGAN STANLEY	430.000	1,022,161		915,591	999,243	(11,644)			(11,644)	(72,008)	915,591	57,380	49,190	106,570			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	01/19/2023	GOLDMAN, SACHS & CO.	29,634.000	843,326		625,663	853,184	(251,536)			(251,536)	24,014	625,663	(18,353)	236,016	217,663	1,865		
SBP6MX-D8-9	SHELL PLC	B	01/19/2023	Various	151,321.000	4,261,335		2,725,331	4,233,880	(1,996,910)			(1,996,910)	488,360	2,725,331	(256,095)	1,792,099	1,536,004			
824348-10-6	SHERWIN WILLIAMS CO		02/14/2023	Various	7,986.000	1,874,289		1,592,839	1,895,317	(302,479)			(302,479)		1,592,839		281,450	281,450			
S68043-69-4	SHIMADZU CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,200.000	298,635		267,429	289,507	(51,352)			(51,352)	29,274	267,429	(13,845)	45,052	31,206			
J72262-10-8	SHIMANO	B	01/19/2023	GOLDMAN, SACHS & CO.	1,600.000	270,906		251,366	253,681	(53,465)			(53,465)	51,150	251,366	(36,386)	55,926	19,539	1,542		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	01/19/2023	Various	8,815.000	1,113,521		872,700	1,083,962	(293,526)			(293,526)	82,264	872,700	(32,781)	273,602	240,821			
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	02/14/2023	Various	21,600.000	878,321		67,348	749,412	(716,849)			(716,849)	34,784	67,348	(2,536)	813,510	810,974			
D69671-21-8	SIEMANS AG	B	01/19/2023	GOLDMAN, SACHS & CO.	13,760.000	2,094,894		1,316,741	1,903,809	(503,224)			(503,224)	(83,844)	1,316,741	87,607	690,546	778,153			
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	01/19/2023	GOLDMAN, SACHS & CO.	3,666.000	74,391		40,888	68,763	(25,137)			(25,137)	(2,738)	40,888	2,330	31,173	33,503			
SBD5GN-60-8	SIG COMBIBLOC GROUP AG	B	01/04/2023	MORGAN STANLEY	2,777.000	61,663		58,415	60,631	(1,090)			(1,090)	(1,126)	58,415	277	2,971	3,248			
82669G-10-4	SIGNATURE BK NEW YORK NY		03/31/2023	Various	8,096.000	1,002,940		939,099	821,634	(5,443)			(5,443)		939,099		63,841	63,841	91		
H7631K-27-3	SIKA AG	B	01/19/2023	Various	3,394.000	899,324		623,099	813,283	(153,127)			(153,127)	(37,058)	623,099	27,290	248,935	276,225			
828806-10-9	SIMON PPTY GROUP INC		03/16/2023	Various	80,797.000	9,837,891		7,086,046	9,492,032	(2,405,985)			(2,405,985)		7,086,046		2,751,845	2,751,845	21,040		
829073-10-5	SIMPSON MANUFACTURING		01/23/2023	BANK OF NEW YORK	6,318.000	628,579		495,331	560,154	(64,823)			(64,823)		495,331		133,248	133,248	1,643		
82981J-10-9	SITE CENTERS CORP		03/16/2023	Various	208,714.000	2,732,748		2,266,509	2,851,033	(584,524)			(584,524)		2,266,509		466,239	466,239	27,133		
82983N-10-8	SITIO ROYALTIES INC CLASS A		01/20/2023	UNION BANK OF SWITZERLAND	25,245.000	695,158		728,318	728,318						728,318		(33,160)	(33,160)			
W25381-14-1	SKAND ENSKILDA A	B	01/19/2023	GOLDMAN, SACHS & CO.	36,505.000	439,696		351,316	420,248	(144,977)			(144,977)	76,046	351,316	(49,043)	137,423	88,379			
830830-10-5	SKYLINE CORP.		01/20/2023	JEFFERIES & COMPANY, INC.	11,285.000	622,358		537,101	581,290	(44,190)			(44,190)		537,101		85,257	85,257			
83088M-10-2	SKYWORKS SOLUTIONS INC		01/04/2023	MORGAN STANLEY	11,026.000	1,030,632		956,103	1,004,799	(48,697)			(48,697)		956,103		74,529	74,529			
J75734-10-3	SMC CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	915.000	437,307		368,036	385,431	(95,110)			(95,110)	77,715	368,036	(53,275)	122,546	69,272			
831865-20-9	SMITH (A.O.)		01/19/2023	GOLDMAN, SACHS & CO.	9,428.000	544,785		458,012	539,659	(81,646)			(81,646)		458,012		86,772	86,772			
T8578L-10-7	SNAM RETE GAS	B	01/19/2023	GOLDMAN, SACHS & CO.	28,665.000	152,092		116,427	138,493	(35,134)			(35,134)	13,068	116,427	(8,453)	44,119	35,665			
83304A-10-6	SNAP INC CLASS A		03/31/2023	Various	70,181.000	699,774		656,555	448,896						656,555		43,218	43,218			
833034-10-1	SNAP ON IN C COM		02/14/2023	Various	6,091.000	1,498,009		1,067,523	1,391,733	(324,210)			(324,210)		1,067,523		430,486	430,486			
833445-10-9	SNOWFLAKE CLASS A		02/14/2023	Various	9,458.000	1,413,282		1,076,982	1,357,601	(280,619)			(280,619)		1,076,982		336,300	336,300			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	01/19/2023	Various	27,093.000	719,353		541,848	678,924	(155,234)			(155,234)	18,157	541,848	(11,311)	188,817	177,505			
F84941-12-3	SODEXO	B	01/19/2023	GOLDMAN, SACHS & CO.	1,789.000	175,585		112,249	170,845	(66,672)			(66,672)	8,076	112,249	(3,495)	66,832	63,337	115		
SBF5M0-K5-2	SOFTBANK CORP	B	01/04/2023	MORGAN STANLEY	89,100.000	1,021,153		890,415	1,004,819	(38,575)			(38,575)	(75,829)	890,415	81,445	49,292	130,738			
J75963-10-8	SOFTBANK GROUP CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	21,900.000	1,001,822		741,373	936,781	(384,292)			(384,292)	188,883	741,373	(107,317)	367,766	260,449			
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		02/14/2023	Various	2,586.000	779,199		598,194	732,536	(134,342)			(134,342)		598,194		181,005	181,005			
B82095-11-6	SOLVAY SA COMMON STOCK	B	01/19/2023	Various	4,145.000	439,908		323,390	417,867	(64,408)			(64,408)	(30,070)	323,390	21,849	94,669	116,518	319		
J58699-10-9	SOMPO HOLDINGS INC	B	01/19/2023	Various	14,300.000	631,644		569,254	635,098	(178,102)			(178,102)	112,258	569,254	(76,852)	139,243	62,391			
Q8563C-10-7	SONIC HEALTHCARE	B	01/19/2023	GOLDMAN, SACHS & CO.	6,620.000	146,867		130,159	134,546	(11,222)			(11,222)	6,835	130,159	(2,128)	18,837	16,709			
S71560-36-1	SONOVA HOLDING AG	B	01/19/2023	GOLDMAN, SACHS & CO.	1,017.000	258,670		204,489	241,059	(26,815)			(26,815)	(9,756)	204,489	11,590	42,591	54,181			
S68215-06-0	SONY GROUP CORP	B	01/19/2023	Various	20,000.000	1,701,393		1,283,084	1,521,088	(407,719)			(407,719)	169,714	1,283,084	(87,226)	505,536	418,309			
SBWSW5-D9-1	SOUTH32 LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	184,273.000	588,821		376,868	499,859	(148,384)			(148,384)	25,393	376,868	(6,161)	218,114	211,953			
842587-10-7	SOUTHERN CO		02/14/2023	Various	61,003.000	4,330,358		3,785,964	4,356,224	(570,260)			(570,260)		3,785,964		544,394	544,394			
844741-10-8	SOUTHWEST AIRLINES CO		02/14/2023	MORGAN STANLEY	722.000	25,634		26,317							26,317		(683)	(683)			
84612U-10-7	SOVOS BRANDS INC		01/20/2023	UNION BANK OF SWITZERLAND	45,532.000	596,888		588,202	654,295	(66,093)			(66,093)		588,202		8,686	8,686			
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		01/20/2023	NATIONAL BANK OF CANADA	20,607.000	680,504		457,250	609,967	(152,717)			(152,717)		457,250		223,254	223,254			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
848637-10-4	SPLUNK INC		02/14/2023	MORGAN STANLEY	7,166.000	677,426		545,083	573,704	(72,571)			(72,571)		545,083		132,343	132,343			
852234-10-3	SQUARE INC CLASS A		02/14/2023	Various	22,031.000	1,598,524		1,211,485	1,384,428	(172,943)			(172,943)		1,211,485		387,040	387,040			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		02/14/2023	Various	5,021.000	313,534		228,865	261,393	(32,528)			(32,528)		228,865		84,669	84,669			
G8842P-10-2	SSE PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	9,410.000	198,407		160,454	193,786	(58,882)			(58,882)	25,550	160,454	(14,413)	52,366	37,953	3,250		
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	01/19/2023	GOLDMAN, SACHS & CO.	80,803.000	696,101		446,524	604,960	(212,363)			(212,363)	53,927	446,524	(24,627)	274,204	249,577			
854502-10-1	STANLEY BLACK & DECKER INC		03/31/2023	Various	7,671.000	695,447		576,246	576,246						576,246		119,201	119,201	74		
855244-10-9	STARBUCKS CORP		02/14/2023	Various	41,041.000	4,371,969		2,957,419	4,071,267	(1,113,848)			(1,113,848)		2,957,419		1,414,550	1,414,550	6,672		
857477-10-3	STATE STREET CORPORATION		02/14/2023	Various	18,538.000	1,517,529		1,119,267	1,437,993	(318,726)			(318,726)		1,119,267		398,262	398,262	11,679		
858119-10-0	STEEL DYNAMICS INC		02/14/2023	MORGAN STANLEY	554.000	70,077		59,461							59,461		10,616	10,616			
SBMD8K-X7-1	STELLANTIS NV		01/19/2023	GOLDMAN, SACHS & CO.	47,196.000	710,871		529,397	668,107	(209,198)			(209,198)	70,489	529,397	(42,371)	223,845	181,473			
85914M-10-7	STEPSTONE GROUP INC CLASS A		01/23/2023	Various	45,658.000	1,288,036		1,120,089	1,143,953	(29,688)			(29,688)		1,120,089		167,947	167,947			
858912-10-8	STERICYCLE INC		01/23/2023	CREDIT SUISSE	12,749.000	669,078		536,860	636,048	(99,187)			(99,187)		536,860		132,217	132,217			
G8473T-10-0	STERIS		02/14/2023	Various	1,900.000	386,625		326,120	196,325	(34,414)			(34,414)		326,120		60,505	60,505			
556269-10-8	STEVEN MADDEN LTD		01/20/2023	CITIGROUP GLOBAL MARKETS	17,928.000	591,628		479,806	572,979	(93,173)			(93,173)		479,806		111,822	111,822			
S59623-32-2	STMICROELECTRONICS NV	B	02/15/2023	Various	32,440.000	1,295,351		982,424	1,142,339	(169,581)			(169,581)	9,666	982,424	(5,811)	318,738	312,927			
S68508-56-3	STOCKLAND	B	01/19/2023	GOLDMAN, SACHS & CO.	51,191.000	139,182		107,626	126,016	(24,791)			(24,791)	6,402	107,626	(1,760)	33,315	31,555	3,661		
S50726-73-6	STORA ENSO OYJ	B	01/19/2023	GOLDMAN, SACHS & CO.	23,178.000	346,725		297,226	325,288	(58,755)			(58,755)	30,693	297,226	(21,580)	71,080	49,499			
863667-10-1	STRYKER CORP		02/14/2023	Various	13,201.000	3,407,996		2,653,067	3,227,512	(574,446)			(574,446)		2,653,067		754,929	754,929	9,901		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	01/19/2023	GOLDMAN, SACHS & CO.	29,000.000	1,221,388		806,218	1,164,000	(592,480)			(592,480)	234,698	806,218	(116,703)	531,873	415,170			
J77841-11-2	SUMITOMO REALTY & JPY50	B	01/19/2023	GOLDMAN, SACHS & CO.	3,000.000	71,339		69,863							69,863	1,287	189	1,476			
866674-10-4	SUN COMMUNITIES		02/01/2023	Various	27,321.000	4,066,997		3,748,878	3,906,903	(158,025)			(158,025)		3,748,878		318,119	318,119	24,042		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	01/19/2023	GOLDMAN, SACHS & CO.	12,500.000	175,987		138,298	171,045	(32,299)			(32,299)	(449)	138,298	76	37,613	37,689			
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	01/19/2023	GOLDMAN, SACHS & CO.	29,170.000	1,397,587		1,121,285	1,353,064	(276,814)			(276,814)	45,035	1,121,285	(32,498)	308,800	276,302			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	01/19/2023	Various	51,611.000	1,667,673		874,536	1,635,996	(832,581)			(832,581)	71,121	874,536	(34,833)	827,970	793,136			
Q8802S-10-3	SUNCORP GROUP LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	126,728.000	1,097,627		817,242	1,034,725	(270,047)			(270,047)	52,564	817,242	(13,361)	293,746	280,385			
86881A-10-0	SURGERY PARTNERS INC		01/20/2023	JEFFERIES & COMPANY, INC.	17,573.000	576,204		434,871	489,584	(54,713)			(54,713)		434,871		141,333	141,333			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	01/04/2023	MORGAN STANLEY	18,300.000	578,126		566,529	592,363	(44,639)			(44,639)	18,806	566,529	(12,435)	24,032	11,597			
78486Q-10-1	SVB FINANCIAL GROUP		03/31/2023	Various	1,530.000	392,108		352,881	276,398	(2,497)			(2,497)		352,881		39,227	39,227			
W94232-10-0	SWEDBANK AB	B	01/19/2023	GOLDMAN, SACHS & CO.	22,323.000	408,374		281,668	379,852	(166,920)			(166,920)	68,736	281,668	(39,320)	166,027	126,706			
W9376L-15-4	SWEDISH MATCH	B	03/08/2023	ASSIGNMENT OF SECURITIES	35,452.000	386,088		375,972	386,350	(11,702)			(11,702)	1,324	375,972	(9,990)	20,106	10,116			
H8404J-16-2	SWISS LIFE HOLDING	B	01/19/2023	Various	1,552.000	877,921		647,193	799,820	(148,783)			(148,783)	(3,845)	647,193	7,694	223,034	230,728			
SB545M-G5-2	SWISS RE LTD	B	01/04/2023	MORGAN STANLEY	5,707.000	569,647		424,135	533,443	(112,644)			(112,644)	3,336	424,135	(8,499)	154,011	145,512			
87165B-10-3	SYNCHRONY FINANCIAL		03/31/2023	Various	23,384.000	803,759		653,779	768,398	(114,619)			(114,619)		653,779		149,979	149,979	2,185		
87164F-10-5	SYNDAX PHARMACEUTICALS INC		01/20/2023	Various	14,745.000	384,179		282,262	375,260	(92,998)			(92,998)		282,262		101,917	101,917			
87166B-10-2	SYNEOS HEALTH INC CLASS A		01/23/2023	BNP CAPITAL MARKETS	11,594.000	410,589		425,268	425,268						425,268		(14,679)	(14,679)			
871607-10-7	SYNOPSYS INC		02/14/2023	Various	5,372.000	1,860,339		1,450,556	1,715,226	(264,670)			(264,670)		1,450,556		409,784	409,784			
871829-10-7	SYSCO CORP		02/14/2023	Various	14,503.000	1,122,884		938,639	1,108,754	(170,116)			(170,116)		938,639		184,245	184,245	4,671		
S68838-07-7	SYSMEX CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	5,100.000	331,545		273,701	309,142	(80,268)			(80,268)	44,826	273,701	(26,772)	84,617	57,845			
74144T-10-8	T. ROWE PRICE GROUP		02/14/2023	Various	10,470.000	1,222,990		1,065,750	1,141,858	(76,109)			(76,109)		1,065,750		157,241	157,241			
S57356-31-3	TAG IMMOBILIEN AG	B	01/19/2023	JONES TRADING	19,525.000	170,657		125,966	125,966	5,583			5,583	(5,583)	125,966	7,685	37,006	44,691			
S68701-00-2	TAISEI CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,200.000	325,629		283,284	328,546	(111,506)			(111,506)	66,245	283,284	(41,007)	83,351	42,344			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	01/04/2023	MORGAN STANLEY	20,600.000	634,880		536,117	641,833	(93,398)			(93,398)	(12,318)	536,117	15,627	83,136	98,763			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		02/14/2023	MORGAN STANLEY	1,849.000	207,240		189,079							189,079		18,162	18,162			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87612E-10-6	TARGET CORP		02/14/2023	Various	15,874.000	2,564,289		2,197,868	2,365,861	(167,993)			(167,993)		2,197,868		366,421	366,421	5,276		
SBJMY6-G0-1	TC ENERGY CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	10,789.000	463,029		403,121	429,824	(42,762)			(42,762)	16,059	403,121	(13,433)	73,341	59,908	6,185		
J82141-13-6	TDK CORP.	B	01/19/2023	Various	21,000.000	692,600		646,344	689,947	(117,414)			(117,414)	73,811	646,344	(49,338)	95,595	46,257			
H84989-10-4	TE CONNECTIVITY LTD		02/14/2023	Various	12,138.000	1,513,139		1,198,569	1,393,442	(194,874)			(194,874)		1,198,569		314,571	314,571			
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	01/19/2023	GOLDMAN, SACHS & CO.	15,000.000	188,974		167,394	167,394	369			369	(369)	167,394	21	21,559	21,580			
87918A-10-5	TELADOC HEALTH INC		01/04/2023	MORGAN STANLEY	5,019.000	117,116		118,699	118,699						118,699		(1,584)	(1,584)			
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	01/19/2023	GOLDMAN, SACHS & CO.	308.000	2,784		2,596							2,596	74	113	188			
879360-10-5	TELEDYNE TECHNOLOGIES INC		02/14/2023	Various	1,183.000	517,941		396,392	473,094	(76,702)			(76,702)		396,392		121,549	121,549			
879369-10-6	TELEFLEX, INC.		01/19/2023	GOLDMAN, SACHS & CO.	2,058.000	484,020		440,124	513,739	(73,615)			(73,615)		440,124		43,896	43,896			
S57325-24-3	TELEFONICA DE ESPANA	B	01/04/2023	MORGAN STANLEY	119,130.000	444,636		430,374	430,374	10,767			10,767	(10,767)	430,374	6,204	8,058	14,262	761		
R21882-10-6	TELENOR	B	01/19/2023	GOLDMAN, SACHS & CO.	19,562.000	206,736		185,873							185,873	3,773	17,090	20,863			
W9588J-10-4	TELIASONERA AB SEK3.2	B	01/04/2023	MORGAN STANLEY	84,338.000	218,045		215,793	215,792	1,333			1,333	(1,333)	215,793	(1,304)	3,556	2,253			
S71478-92-9	TEMENOS GROUP AG	B	01/19/2023	GOLDMAN, SACHS & CO.	2,870.000	191,810		157,397	157,397	2,922			2,922	(2,922)	157,397	5,111	29,302	34,413			
880770-10-2	TERADYNE I NC COM		02/01/2023	Various	11,766.000	1,088,379		888,198	1,009,155	(140,947)			(140,947)		888,198		200,181	200,181			
88160R-10-1	TESLA INC		03/31/2023	Various	97,289.000	15,835,032		11,909,407	11,984,059	(74,652)			(74,652)		11,909,407		3,925,625	3,925,625			
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	01/19/2023	GOLDMAN, SACHS & CO.	9,944.000	104,857		72,094	90,689	(18,595)			(18,595)		72,094		32,763	32,763			
882508-10-4	TEXAS INST RS INC COM		02/14/2023	Various	33,427.000	5,800,123		5,111,262	5,522,809	(411,547)			(411,547)		5,111,262		688,860	688,860	19,694		
88262P-10-2	TEXAS PACIFIC LAND TRUST		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	70.000	136,543		146,353							146,353		(9,809)	(9,809)			
883203-10-1	TEXTRON IN C COM		02/14/2023	Various	16,905.000	1,218,078		806,019	1,196,874	(390,855)			(390,855)		806,019		412,059	412,059	338		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/14/2023	Various	14,185.000	8,193,365		6,602,182	7,811,538	(1,209,355)			(1,209,355)		6,602,182		1,591,183	1,591,183	4,256		
885160-10-1	THOR INDUSTRIES, INC.		01/23/2023	Various	4,408.000	396,392		280,588	332,760	(52,171)			(52,171)		280,588		115,804	115,804	1,984		
872540-10-9	TJX COMPANIES INC		02/14/2023	Various	39,993.000	3,205,132		2,231,605	3,183,443	(951,837)			(951,837)		2,231,605		973,527	973,527	4,162		
872590-10-4	T-MOBILE US INC		02/14/2023	Various	24,740.000	3,575,564		2,716,859	3,463,600	(746,741)			(746,741)		2,716,859		858,705	858,705			
888787-10-8	TOAST INC CLASS A		03/31/2023	Various	7,510.000	185,355		138,334							138,334		47,021	47,021			
J86298-10-6	TOKIO MARINE HOLDINGS	B	01/04/2023	MORGAN STANLEY	24,060.000	521,231		399,993	515,591	(178,599)			(178,599)	63,001	399,993	(33,318)	154,556	121,238			
J86957-11-5	TOKYO ELECTRON	B	01/19/2023	Various	3,300.000	1,096,452		813,914	972,405	(281,071)			(281,071)	122,580	813,914	(65,382)	347,920	282,538			
S68971-43-1	TORAY INDUSTRIES	B	01/19/2023	GOLDMAN, SACHS & CO.	44,700.000	260,866		219,179	249,544	(80,959)			(80,959)	50,594	219,179	(31,885)	73,572	41,688			
891092-10-8	TORO CO.		01/23/2023	Various	6,512.000	711,305		486,012	737,158	(251,147)			(251,147)		486,012		225,294	225,294	2,223		
S28972-22-2	TORONTO-DOMINION COM NPV	B	01/19/2023	Various	47,520.000	3,119,130		2,603,146	3,074,710	(590,075)			(590,075)	118,511	2,603,146	(93,243)	609,227	515,984	22,113		
SB15C5-57-0	TOTAL SA EUR 2.5	B	01/19/2023	Various	36,421.000	2,273,664		1,438,650	2,279,743	(1,011,121)			(1,011,121)	170,028	1,438,650	(92,508)	927,523	835,015	23,084		
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	01/20/2023	Various	10,344.000	448,859		304,468	446,861	(142,392)			(142,392)		304,468		144,390	144,390			
S69005-46-0	TOYOTA INDUSTRIES CORP	B	01/19/2023	GOLDMAN, SACHS & CO.	11,900.000	707,907		565,629	652,969	(219,369)			(219,369)	132,029	565,629	(82,103)	224,381	142,278			
J92676-11-3	TOYOTA MOTOR	B	01/19/2023	Various	161,400.000	2,263,630		2,091,861	2,217,116	(125,206)			(125,206)	(50)	2,091,861	45,226	126,543	171,769			
S69005-80-9	TOYOTA TSUSHO	B	01/19/2023	GOLDMAN, SACHS & CO.	11,100.000	439,061		343,556	410,955	(150,260)			(150,260)	82,861	343,556	(49,731)	145,237	95,505			
892356-10-6	TRACTOR SUPPLY CO		02/14/2023	MORGAN STANLEY	1,789.000	425,745		191,426	402,471	(211,046)			(211,046)		191,426		234,320	234,320			
88339J-10-5	TRADE DESK INC CLASS A		02/14/2023	Various	19,151.000	910,631		830,253	858,539	(28,287)			(28,287)		830,253		80,378	80,378			
G8994E-10-3	TRANE TECHNOLOGIES PLC		02/14/2023	Various	15,191.000	2,670,025		1,914,652	2,553,455	(638,803)			(638,803)		1,914,652		755,373	755,373			
893641-10-0	TRANSDIGM GROUP INC		02/14/2023	Various	1,051.000	786,901		523,176	661,762	(138,586)			(138,586)		523,176		263,725	263,725			
89400J-10-7	TRANSUNION ORD		01/19/2023	GOLDMAN, SACHS & CO.	7,482.000	488,975		462,687							462,687		26,288	26,288			
Q9194A-10-6	TRANSURBAN GROUP	B	01/19/2023	GOLDMAN, SACHS & CO.	35,538.000	342,166		281,959	312,819	(46,890)			(46,890)	16,029	281,959	(4,723)	64,930	60,207	6,127		
89417E-10-9	TRAVELERS COS INC		02/14/2023	MORGAN STANLEY	7,523.000	1,396,694		1,112,663	1,410,487	(297,824)			(297,824)		1,112,663		284,031	284,031			
S61252-86-2	TREND MICRO INC	B	01/19/2023	GOLDMAN, SACHS & CO.	8,400.000	400,939		390,890	390,890	(81,217)			(81,217)	81,217	390,890	(58,268)	68,317	10,049	8,600		
896239-10-0	TRIMBLE NAVIGATION		02/14/2023	Various	11,632.000	653,599		543,649	588,114	(44,465)			(44,465)		543,649		109,950	109,950			
896288-10-7	TRINET GROUP INC		01/20/2023	RBC DOMINION SECURITIES	6,613.000	494,543		438,747	448,361	(9,615)			(9,615)		438,747		55,796	55,796			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89832Q-10-9	TRUIST FINANCIAL CORP		03/31/2023	Various	29,637.000	1,438,295		1,233,259	1,275,280	(42,021)			(42,021)		1,233,259		205,036	205,036	10,093		
90138F-10-2	TWILIO INC CLASS A		03/31/2023	Various	9,508.000	519,283		468,403	458,657						468,403		50,880	50,880			
902252-10-5	TYLER TECHNOLOGIES		02/01/2023	Various	3,581.000	1,161,013		1,150,823	1,154,550	(3,727)			(3,727)		1,150,823		10,191	10,191			
902494-10-3	TYSON FOODS INC CLASS A		02/14/2023	MORGAN STANLEY	11,899.000	760,765		726,516	740,713	(14,197)			(14,197)		726,516		34,250	34,250			
902681-10-5	U G I CORP.		02/14/2023	MORGAN STANLEY	2,624.000	103,501		101,365							101,365		2,136	2,136			
90353T-10-0	UBER TECHNOLOGIES INC		02/14/2023	Various	68,759.000	2,062,145		1,443,885	1,700,410	(256,525)			(256,525)		1,443,885		618,260	618,260			
H2097-10-7	UBS GROUP AG	B	01/19/2023	GOLDMAN, SACHS & CO.	94,240.000	1,975,965		1,138,833	1,752,485	(606,017)			(606,017)	(7,635)	1,138,833	17,026	820,106	837,131			
B93562-12-0	UCB	B	01/19/2023	Various	3,883.000	322,718		270,247	304,842	(52,169)			(52,169)	17,574	270,247	(11,402)	63,873	52,471			
902653-10-4	UDR INC		03/01/2023	Various	139,574.000	5,755,385		5,365,297	5,405,701	(40,404)			(40,404)		5,365,297		390,088	390,088	53,038		
90384S-30-3	ULTA BEAUTY INC		02/14/2023	Various	1,849.000	921,211		693,739	867,310	(173,571)			(173,571)		693,739		227,472	227,472			
SBYMXP-S7-5	UNICREDIT	B	01/19/2023	GOLDMAN, SACHS & CO.	44,863.000	710,222		415,926	635,464	(198,711)			(198,711)	(20,826)	415,926	20,549	273,747	294,296			
904708-10-4	UNIFIRST CORP.		01/23/2023	BNP CAPITAL MARKETS	2,684.000	516,588		450,476	517,985	(67,510)			(67,510)		450,476		66,112	66,112	832		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	01/19/2023	Various	36,377.000	1,845,052		1,593,031	1,829,956	(252,670)			(252,670)	15,745	1,593,031	1,117	250,904	252,021			
907818-10-8	UNION PACIFIC CORP		02/14/2023	Various	22,833.000	4,718,402		4,267,469	4,728,029	(460,561)			(460,561)		4,267,469		450,933	450,933			
V96194-12-7	UNITED OVERSEAS BANK	B	01/19/2023	Various	60,451.000	1,357,838		1,102,096	1,383,720	(259,093)			(259,093)	(22,531)	1,102,096	24,885	230,856	255,742			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/14/2023	Various	26,663.000	4,838,872		4,093,318	4,635,096	(541,778)			(541,778)		4,093,318		745,555	745,555			
911363-10-9	UNITED RENTALS INC		02/14/2023	MORGAN STANLEY	3,354.000	1,403,533		741,475	1,192,079	(450,604)			(450,604)		741,475		662,058	662,058	2,874		
91324P-10-2	UNITEDHEALTH GROUP INC		02/14/2023	Various	40,420.000	20,143,339		15,558,140	21,429,876	(5,871,735)			(5,871,735)		15,558,140		4,585,198	4,585,198			
91332U-10-1	UNITY SOFTWARE INC		03/31/2023	Various	14,544.000	469,161		421,062	361,549						421,062		48,100	48,100			
918090-10-1	UTZ BRANDS INC CLASS A		01/23/2023	Various	33,145.000	528,125		457,962	525,680	(67,718)			(67,718)		457,962		70,163	70,163	1,899		
91879Q-10-9	VAIL RESORTS INC		02/14/2023	MORGAN STANLEY	2,863.000	709,647		637,027	682,396	(45,369)			(45,369)		637,027		72,619	72,619	5,468		
91913Y-10-0	VALERO ENERGY CORP		02/14/2023	Various	16,165.000	2,148,251		1,102,837	2,050,692	(947,855)			(947,855)		1,102,837		1,045,415	1,045,415	5,522		
92047W-10-1	VALVOLINE INC		01/23/2023	Various	17,382.000	608,192		440,460	567,522	(127,062)			(127,062)		440,460		167,732	167,732			
922475-10-8	VEEVA SYSTEMS INC CLASS A		02/14/2023	Various	6,070.000	1,023,298		978,389	917,929						978,389		44,909	44,909			
92276F-10-0	VENTAS INC		02/14/2023	Various	79,078.000	3,949,215		3,324,746	3,562,464	(237,718)			(237,718)		3,324,746		624,469	624,469	35,585		
92337F-10-7	VERACYTE INC		01/20/2023	JEFFERIES & COMPANY, INC.	19,363.000	477,399		329,029	459,484	(130,455)			(130,455)		329,029		148,371	148,371			
92343E-10-2	VERISIGN INC.		02/14/2023	MORGAN STANLEY	6,641.000	1,366,802		1,172,428	1,320,979	(193,207)			(193,207)		1,172,428		194,374	194,374			
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		02/14/2023	MORGAN STANLEY	6,415.000	1,148,202		958,038	1,131,734	(173,697)			(173,697)		958,038		190,164	190,164			
92343V-10-4	VERIZON COMMUNICATIONS		02/14/2023	Various	157,219.000	6,455,390		5,989,042	6,194,429	(205,387)			(205,387)		5,989,042		466,348	466,348	61,516		
92532F-10-0	VERTEX PHARMACEUTICALS		02/14/2023	Various	11,351.000	3,410,164		1,959,525	3,277,942	(1,318,417)			(1,318,417)		1,959,525		1,450,639	1,450,639			
K9773J-20-1	VESTAS WIND SYSTEMS	B	01/19/2023	Various	6,875.000	195,370		105,484	199,407	(120,832)			(120,832)	26,910	105,484	(12,379)	102,265	89,886			
918204-10-8	VF CORP		03/31/2023	Various	19,192.000	537,904		567,760							567,760		(29,856)	(29,856)			
B9738D-10-9	VGP NV	B	02/03/2023	JONES TRADING	2,834.000	285,198		257,029							257,029	8,053	20,117	28,170			
92556H-20-6	VIACOMCBS INC CLASS B		02/14/2023	Various	29,341.000	631,287		490,029	495,276	(5,247)			(5,247)		490,029		141,258	141,258	7,042		
92556V-10-6	VIATRIS INC		03/31/2023	Various	53,374.000	625,634		456,327	587,631	(137,800)			(137,800)		456,327		169,308	169,308	45		
925550-10-5	VIAVI SOLUTIONS INC		02/03/2023	Various	50,669.000	585,113		532,531	532,531						532,531		52,582	52,582			
925652-10-9	VICI PPTYS INC		03/02/2023	Various	137,712.000	4,630,802		3,973,157	4,461,869	(488,712)			(488,712)		3,973,157		657,645	657,645	53,708		
926400-10-2	VICTORIAS SECRET AND CO		01/20/2023	BANK OF AMERICA/MERRILL LYNCH	16,484.000	643,862		484,186	589,798	(105,611)			(105,611)		484,186		159,675	159,675			
F5879X-10-8	VINCI	B	01/19/2023	Various	6,426.000	679,547		523,574	639,796	(124,476)			(124,476)	8,254	523,574	(5,384)	161,357	155,973			
92763M-10-5	VIPER ENERGY PARTNERS UNITS		01/20/2023	GOLDMAN, SACHS & CO.	26,661.000	857,713		424,561	847,553	(422,993)			(422,993)		424,561		433,152	433,152			
F97900-11-6	VIRBAC S.A.	B	01/19/2023	GOLDMAN, SACHS & CO.	1,022.000	296,581		248,686	248,686	(23,465)			(23,465)	23,465	248,686	(18,056)	65,951	47,895			
92826C-83-9	VISA INC		02/14/2023	MORGAN STANLEY	69,887.000	15,438,124		11,930,889	14,519,723	(2,588,834)			(2,588,834)		11,930,889		3,507,234	3,507,234	15,558		
92840M-10-2	VISTRA CORP		02/14/2023	MORGAN STANLEY	46,849.000	1,069,673		899,018	1,086,897	(187,879)			(187,879)		899,018		170,655	170,655			
928563-40-2	VM WARE INC		02/14/2023	Various	8,288.000	1,015,423		873,203	1,017,435	(144,232)			(144,232)		873,203		142,220	142,220			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBH4HK-S3-2	VODAFONE GROUP PLC	B	01/19/2023	GOLDMAN, SACHS & CO.	305,097.000	341,148		321,674							321,674	10,314	9,159	19,474			
A9101Y-10-3	VOESTALPINE AG NPV	B	01/04/2023	MORGAN STANLEY	4,173.000	114,138		71,582	110,361	(30,837)			(30,837)	(7,942)	71,582	4,705	37,851	42,556			
928856-30-1	VOLVO AB-B SHS NPV	B	01/19/2023	Various	34,267.000	650,560		488,121	619,861	(220,857)			(220,857)	89,117	488,121	(57,730)	220,168	162,438			
SBBJPF-Y1-4	VONOVIA SE	B	01/19/2023	GOLDMAN, SACHS & CO.	21,958.000	621,760		477,763	516,031	(1,135)			(1,135)	(37,134)	477,763	44,716	99,282	143,997			
929160-10-9	VULCAN MAT LS CO COM		02/14/2023	Various	2,900.000	536,889		412,090	507,819	(95,729)			(95,729)		412,090		124,799	124,799			
92936U-10-9	W. P. CAREY REIT INC		02/14/2023	MORGAN STANLEY	11,015.000	922,871		768,847	860,822	(91,975)			(91,975)		768,847		154,024	154,024	11,731		
929740-10-8	WABTEC		02/14/2023	Various	4,875.000	505,000		282,605	486,574	(203,968)			(203,968)		282,605		222,394	222,394			
931427-10-8	WALGREENS BOOTS ALLIANCE		03/31/2023	Various	28,913.000	1,078,282		1,067,392	834,996						1,067,392		10,891	10,891	142		
931142-10-3	WALMART INC		02/14/2023	Various	52,990.000	7,681,071		6,504,835	7,513,452	(1,008,617)			(1,008,617)		6,504,835		1,176,236	1,176,236	29,674		
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	01/19/2023	JONES TRADING	13,409.000	401,855		348,910	382,097	(4,546)			(4,546)	(28,641)	348,910	26,839	26,107	52,946			
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		02/14/2023	Various	86,735.000	1,071,488		839,996	765,975						839,996		231,491	231,491			
94106B-10-1	WASTE CONNECTIONS INC		01/19/2023	GOLDMAN, SACHS & CO.	4,113.000	523,758		283,504	545,219	(261,715)			(261,715)		283,504		240,254	240,254			
94106L-10-9	WASTE MGMT INC DEL		02/14/2023	Various	16,915.000	2,582,948		2,351,988	2,653,625	(301,637)			(301,637)		2,351,988		230,960	230,960			
941848-10-3	WATERS CORPORATION		02/01/2023	Various	2,103.000	721,850		566,822	720,446	(153,624)			(153,624)		566,822		155,029	155,029			
94419L-10-1	WAYFAIR INC CLASS A		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	957.000	63,644		31,150	31,476	(325)			(325)		31,150		32,493	32,493			
92939U-10-6	WEC ENERGY GROUP INC		02/14/2023	MORGAN STANLEY	15,319.000	1,434,771		1,352,505	1,436,309	(83,804)			(83,804)		1,352,505		82,266	82,266	4,319		
949746-10-1	WELLS FARGO CO		02/14/2023	Various	125,368.000	5,707,653		4,679,938	5,176,445	(496,507)			(496,507)		4,679,938		1,027,715	1,027,715	14,307		
95040Q-10-4	WELLTOWER INC		03/21/2023	Various	121,383.000	8,891,905		7,762,267	7,329,670	(270,637)			(270,637)		7,762,267		1,129,638	1,129,638	1,252		
95058W-10-0	WENDY'S COMPANY (THE)		01/23/2023	Various	32,923.000	736,681		586,474	745,047	(158,574)			(158,574)		586,474		150,207	150,207			
S69488-36-9	WESFARMERS	B	01/19/2023	GOLDMAN, SACHS & CO.	25,242.000	872,376		693,318	785,881	(132,486)			(132,486)	39,923	693,318	(11,335)	190,393	179,058			
955306-10-5	WEST PHARMACEUTICAL SERVICES		02/01/2023	Various	5,077.000	1,250,401		1,210,575	992,471	(1,007)			(1,007)		1,210,575		39,826	39,826	163		
957638-10-9	WESTERN ALLIANCE BANCORP		01/23/2023	BNP CAPITAL MARKETS	10,964.000	730,692		603,111	653,016	(49,904)			(49,904)		603,111		127,581	127,581			
958102-10-5	WESTERN DIGITAL CORP.		02/14/2023	Various	13,627.000	519,044		462,902							462,902		56,142	56,142			
959802-10-9	WESTERN UN CO COM		02/01/2023	BANK OF AMERICA/MERRILL LYNCH	26,037.000	368,806		358,529	358,529						358,529		10,276	10,276			
Q97417-10-1	WESTPAC BANKING CORP	B	01/19/2023	Various	53,565.000	870,815		710,834	848,191	(164,235)			(164,235)	26,877	710,834	(13,154)	173,136	159,982			
96145D-10-5	WESTROCK		02/14/2023	MORGAN STANLEY	6,622.000	218,488		204,554	232,830	(28,276)			(28,276)		204,554		13,934	13,934	1,821		
96208T-10-4	WEX INC		01/23/2023	Various	4,941.000	880,021		630,986	808,595	(177,609)			(177,609)		630,986		249,035	249,035			
962166-10-4	WEYERHAEUSER CO		02/14/2023	Various	37,167.000	1,198,062		978,784	1,152,177	(173,393)			(173,393)		978,784		219,278	219,278	22,840		
G96007-10-2	WH GROUP LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	239,500.000	143,375		136,862	139,312	(2,143)			(2,143)	(307)	136,862	18	6,495	6,512			
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	01/19/2023	Various	14,099.000	604,303		449,188	550,454	(116,440)			(116,440)	15,174	449,188	(10,892)	166,007	155,115			
963320-10-6	WHIRLPOOL CORP COM		01/04/2023	MORGAN STANLEY	4,183.000	620,011		563,910	591,727	(27,817)			(27,817)		563,910		56,101	56,101			
G9606P-19-7	WHITBREAD	B	01/19/2023	GOLDMAN, SACHS & CO.	12,968.000	475,848		333,241	400,900	(90,821)			(90,821)	23,163	333,241	(8,695)	151,301	142,606			
969457-10-0	WILLIAMS COS INC		02/14/2023	Various	48,238.000	1,538,892		1,010,734	1,587,030	(576,297)			(576,297)		1,010,734		528,158	528,158			
G96629-10-3	WILLIS TOWERS WATSON PLC		02/14/2023	Various	7,252.000	1,800,625		1,394,446	1,773,694	(379,248)			(379,248)		1,394,446		406,179	406,179	5,947		
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		01/23/2023	BNP CAPITAL MARKETS	24,160.000	1,115,239		629,181	1,091,307	(462,126)			(462,126)		629,181		486,057	486,057			
974155-10-3	WINGSTOP INC		01/20/2023	NATIONAL BANK OF CANADA	3,353.000	455,674		257,184	461,440	(204,256)			(204,256)		257,184		198,490	198,490			
97650W-10-8	WINTRUST FINANCIAL CORP		01/23/2023	Various	8,621.000	750,850		569,879	728,647	(158,768)			(158,768)		569,879		180,971	180,971			
M98068-10-5	WIX.COM LTD	D	01/19/2023	GOLDMAN, SACHS & CO.	2,437.000	199,525		161,604	187,235	(25,631)			(25,631)		161,604		37,921	37,921			
977852-10-2	WOLFSPEED INC		03/31/2023	Various	2,314.000	186,650		176,581							176,581		10,068	10,068			
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD	B	01/19/2023	Various	48,384.000	1,195,051		705,245	1,162,844	(529,116)			(529,116)	71,517	705,245	(29,985)	519,792	489,806			
980745-10-3	WOODWARD INC		01/23/2023	Various	5,106.000	545,539		357,820	493,291	(135,471)			(135,471)		357,820		187,719	187,719			
S69812-39-4	WOOLWORTHS GROUP LTD	B	01/19/2023	Various	34,065.000	802,952		744,828	775,275	(55,033)			(55,033)	24,586	744,828	(10,652)	68,776	58,124			
98138H-10-1	WORKDAY INC.		02/14/2023	Various	9,463.000	1,642,145		1,372,130	1,583,444	(211,314)			(211,314)		1,372,130		270,016	270,016			
98139A-10-5	WORKIVA INC CLASS A		01/23/2023	BNP CAPITAL MARKETS	4,616.000	421,823		315,580	387,606	(72,026)			(72,026)		315,580		106,243	106,243			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
983134-10-7	WYNN RESOR TS LTD COM		02/14/2023	Various	4,527.000	472,489		264,578	373,342	(108,763)			(108,763)		264,578		207,910	207,910			
98389B-10-0	XCEL ENERGY INC		02/14/2023	MORGAN STANLEY	30,438.000	2,103,192		1,754,473	2,134,008	(379,535)			(379,535)		1,754,473		348,718	348,718	14,839		
984017-10-3	XENIA HOTELS RESORTS REIT INC		01/20/2023	GOLDMAN, SACHS & CO.	40,374.000	577,969		481,142	532,129	(50,987)			(50,987)		481,142		96,827	96,827	4,037		
98423F-10-9	XOMETRY INC CLASS A		01/23/2023	GOLDMAN, SACHS & CO.	7,462.000	216,671		239,224	240,500	(1,276)			(1,276)		239,224		(22,553)	(22,553)			
98419M-10-0	XYLEM		01/19/2023	GOLDMAN, SACHS & CO.	6,697.000	727,445		585,050	740,487	(155,437)			(155,437)		585,050		142,395	142,395			
J96612-11-4	YAMATO HOLDINGS CO LTD	B	01/19/2023	GOLDMAN, SACHS & CO.	9,100.000	145,894		144,481							144,481	2,661	(1,249)	1,413			
R9900C-10-6	YARA INTL ASA CMN STK	B	01/04/2023	MORGAN STANLEY	10,922.000	476,547		384,171	477,415	(90,994)			(90,994)	(2,250)	384,171	(5,537)	97,914	92,377			
J9690T-10-2	YASKAWA ELECTRIC CORP	B	01/19/2023	Various	24,200.000	811,971		696,349	774,906	(118,114)			(118,114)	39,557	696,349	(15,423)	131,046	115,622			
98585X-10-4	YETI HOLDINGS INC		01/20/2023	GOLDMAN, SACHS & CO.	15,065.000	641,683		459,065	622,335	(163,270)			(163,270)		459,065		182,618	182,618			
988498-10-1	YUM! BRANDS INC		02/14/2023	Various	12,657.000	1,638,939		1,191,259	1,621,109	(429,849)			(429,849)		1,191,259		447,680	447,680			
J95402-10-3	Z HOLDINGS CORP	B	01/19/2023	Various	238,000.000	612,960		598,856	598,856	1,677			1,677	(1,677)	598,856	14,454	(350)	14,104			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		02/14/2023	MORGAN STANLEY	3,160.000	844,063		809,583	784,615	(3,804)			(3,804)		809,583		34,481	34,481			
98943L-10-7	ZENTALIS PHARMACEUTICALS INC		01/20/2023	UNION BANK OF SWITZERLAND	12,997.000	303,557		261,760	261,760						261,760		41,798	41,798			
98954M-20-0	ZILLOW GROUP INC CLASS C		02/14/2023	Various	13,410.000	542,091		396,691	406,297	(45,410)			(45,410)		396,691		145,400	145,400			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		02/14/2023	MORGAN STANLEY	9,031.000	1,155,460		944,191	1,151,453	(207,261)			(207,261)		944,191		211,269	211,269	2,167		
989701-10-7	ZIONS BANCORPORATION NA		03/31/2023	Various	2,438.000	123,469		70,235	119,852	(49,617)			(49,617)		70,235		53,234	53,234	52		
98978V-10-3	ZOETIS INC		02/14/2023	MORGAN STANLEY	16,726.000	2,671,347		2,412,358	2,451,195	(38,837)			(38,837)		2,412,358		258,989	258,989	2,942		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		03/31/2023	Various	11,873.000	841,267		803,467	743,650						803,467		37,800	37,800			
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		02/14/2023	Various	14,478.000	400,377		378,889	435,933	(57,043)			(57,043)		378,889		21,487	21,487			
SB292R-C1-9	ZOZO INC	B	01/19/2023	GOLDMAN, SACHS & CO.	12,100.000	296,309		241,925	298,958	(44,196)			(44,196)	(12,837)	241,925	17,854	36,530	54,384			
98980G-10-2	ZSCALER INC		03/31/2023	Various	4,662.000	547,829		520,853	461,364						520,853		26,976	26,976			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	01/19/2023	Various	1,399.000	672,398		470,005	668,804	(177,241)			(177,241)	(21,558)	470,005	14,855	187,538	202,393			
98983L-10-8	ZURN WATER SOLUTIONS CORP		01/20/2023	SCOTIA CAPITAL (USA) INC.	20,911.000	424,187		367,744	442,268	(74,523)			(74,523)		367,744		56,442	56,442			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,869,159,518	XXX	1,486,964,077	1,751,836,352	(314,508,457)			(314,508,457)	13,416,482	1,486,964,080	(6,413,404)	388,608,843	382,195,439	3,681,857	XXX	XXX
BAS19M-6L-5	ARTISAN NON-U.S. SMALL-MID GROWTH		01/23/2023	DIRECT	479,424.425	8,083,096		6,770,421	7,594,083	(823,662)			(823,662)		6,770,421		1,312,675	1,312,675			
BAS19M-6F-8	BLACKROCK CHINA OPPORTUNITIES FUND		04/28/2023	DIRECT	10,000.000	8,218,569		7,357,181	7,357,181						7,357,181		861,388	861,388			
362393-30-8	GTT COMMUNICATIONS INC		07/31/2023	BANK OF AMERICA/MERRILL LYNCH	12,427.000	74,562		74,562							74,562						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						16,376,227	XXX	14,202,164	14,951,264	(823,662)			(823,662)		14,202,164		2,174,063	2,174,063		XXX	XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		01/23/2023	DIRECT	1,235,869.589	18,970,598		15,189,708	17,694,476	(2,634,081)			(2,634,081)		15,189,708		3,780,890	3,780,890	129,313		
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		02/14/2023	Various	5,530,000.000	403,472,953		388,469,220	308,588,000	(12,159,030)			(12,159,030)		388,469,220		15,003,733	15,003,733			
464286-50-9	ISHARES MSCI CANADA ETF	C	01/03/2023	BANK OF AMERICA/MERRILL LYNCH	24,692.000	802,040		808,169	808,169						808,169		(6,130)	(6,130)			
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	03/13/2023	Various	1,893,173.000	128,510,254		121,172,531	55,794,000	(5,049,425)			(5,049,425)		121,172,531		7,337,723	7,337,723			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		01/20/2023	CREDIT SUISSE	6,645.000	1,206,395		1,095,893	1,158,622	(62,729)			(62,729)		1,095,893		110,501	110,501			
464287-79-6	ISHARES US ENERGY ETF		02/02/2023	CITADEL SECURITIES LLC	19,806.000	897,983		876,279	172,152	(20,025)			(20,025)		876,279		21,704	21,704			
464287-76-2	ISHARES US HEALTHCARE ETF		02/02/2023	CITADEL SECURITIES LLC	4,309.000	1,200,182		1,222,506	1,222,506						1,222,506		(22,324)	(22,324)			
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		03/01/2023	CITADEL SECURITIES LLC	23,996.000	1,984,664		1,932,719							1,932,719		51,945	51,945			
464287-69-7	ISHARES US UTILITIES ETF TRUST		02/02/2023	CITADEL SECURITIES LLC	14,134.000	1,204,755		1,150,667	1,223,156	(72,489)			(72,489)		1,150,667		54,087	54,087			
78462F-10-3	SPDR S&P 500 ETF TRUST		03/13/2023	Various	1,697,707.000	662,993,331		654,333,330	106,870,828	(4,085,904)			(4,085,904)		654,333,330		8,660,001	8,660,001	283,494		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,221,243,155	XXX	1,186,251,024	493,531,911	(24,083,683)			(24,083,683)		1,186,251,024		34,992,131	34,992,131	412,807	XXX	XXX
5989999997. Total - Common Stocks - Part 4						3,106,778,899	XXX	2,687,417,264	2,260,319,526	(339,415,802)			(339,415,802)	13,416,482	2,687,417,267	(6,413,404)	425,775,037	419,361,633	4,094,664	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999999. Total - Common Stocks						3,106,778,899	XXX	2,687,417,264	2,260,319,526	(339,415,802)			(339,415,802)	13,416,482	2,687,417,267	(6,413,404)	425,775,037	419,361,633	4,094,664	XXX	XXX
5999999999. Total - Preferred and Common Stocks						3,111,670,352	XXX	2,691,393,948	2,264,836,739	(340,177,608)			(340,177,608)	13,637,759	2,691,393,951	(6,503,228)	426,779,629	420,276,402	4,177,658	XXX	XXX
6009999999 - Totals						8,908,647,293	XXX	8,568,677,049	5,597,464,015	(278,491,471)	921,551		(277,569,920)	13,637,759	8,562,864,640	(6,503,228)	351,271,111	344,767,883	59,958,297	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(31,250)	(75,355)		(75,355)	9,136		12,039			4FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(32,500)	(139,083)		(139,083)	(11,144)		24,586			3FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(336,699)		(25,000)	(149,764)		(149,764)	(41,021)		17,711			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(199,691)		(25,000)	(129,444)		(129,444)	(46,587)		10,504			4FE	0001
SINGLE NAME CDS ON LUMN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2021	12/20/2026		2,000,000	credit event/(1.0000)	211,087		(5,000)	867,491		867,491	436,869		(10,554)			5FE	0001
SINGLE NAME CDS ON UBER	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2022	12/20/2026		5,000,000	credit event/(5.0000)	(337,411)		(62,500)	(507,301)		(507,301)	(152,025)		17,635			4FE	0001
SINGLE NAME CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2022	12/20/2027		5,000,000	credit event/(1.0000)	335,699		(12,500)	90,412		90,412	(124,921)		(16,492)			3FE	0001
SINGLE NAME CDS ON BLL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)	18,931		(2,500)	3,093		3,093	(12,071)		(1,592)			3FE	0001
SINGLE NAME CDS ON SEE	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)	16,266		(2,500)	6,340		6,340	(4,347)		(1,368)			3FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(5.0000)	35,000		(12,500)	(64,115)		(64,115)	(76,049)		(2,944)			3FE	0001
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2023	12/20/2024		30,000,000	credit event/(1.0000)		3,194,393	(14,167)	548,942		548,942	(2,564,962)		(80,489)			2FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(990,532)	3,194,393	(225,417)	451,218	XXX	451,218	(2,587,121)		(30,965)			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(990,532)	3,194,393	(225,417)	451,218	XXX	451,218	(2,587,121)		(30,965)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										(990,532)	3,194,393	(225,417)	451,218	XXX	451,218	(2,587,121)		(30,965)			XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(990,532)	3,194,393	(225,417)	451,218	XXX	451,218	(2,587,121)		(30,965)			XXX	XXX
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				2,321,505		2,321,505		(93,893)			50,939		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				529,021		529,021		(85,728)			16,228		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				46,796		46,796		(3,133)			1,447		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(53,439)		(53,439)		12,130			2,172		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(8,306)		(8,306)		733			317		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				4,725		4,725		(5,471)			867		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				(3,881)		(3,881)		5,482			864		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				(80,115)		(80,115)		13,125			5,105		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				104,585		104,585		(17,466)			6,777		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				(13,008)		(13,008)		9,651			1,557		0002
FX FORWARD (0.7993 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2020	12/29/2023		19,142,448	(0.79927 EUR) / 1 USD				2,220,285		2,220,285		(143,847)			82,776		0002
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024		7,149,472	(0.80215 EUR) / 1 USD				797,537		797,537		(54,364)			32,731		0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		6,141,200	0.81026 EUR / (1 USD)				(664,449)		(664,449)		50,268			22,501		0002
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		1,271,464	0.72672 GBP / (1 USD)				(122,537)		(122,537)		25,717			4,659		0002
FX FORWARD 0.8311 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/30/2021	10/13/2023		827,854	0.83106 EUR / (1 USD)				(71,171)		(71,171)		7,225			3,033		0002
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023		182,149	0.72468 GBP / (1 USD)				(18,003)		(18,003)		3,667			667		0002
FX FORWARD (0.8303 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	12/29/2023		850,300	(0.83029 EUR) / 1 USD				70,615		70,615		(7,092)			3,677		0002
FX FORWARD 0.8363 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	10/13/2023		6,545,488	0.83631 EUR / (1 USD)				(525,972)		(525,972)		58,016			23,982		0002
FX FORWARD 0.7281 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2021	10/13/2023		1,802,286	0.72811 GBP / (1 USD)				(170,656)		(170,656)		36,568			6,604		0002
FX FORWARD (0.8348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	01/31/2024		758,303	(0.83475 EUR) / 1 USD				58,418		58,418		(6,435)			3,472		0002
FX FORWARD 0.8353 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	12/29/2023		359,155	0.83529 EUR / (1 USD)				(27,920)		(27,920)		3,043			1,553		0002
FX FORWARD (0.8351 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024		5,518,117	(0.83506 EUR) / 1 USD				385,656		385,656		(40,415)			33,838		0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2021	01/31/2024		1,384,892	(0.83688 EUR) / 1 USD				103,566		103,566		(11,832)			6,340		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8722 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2022	01/31/2024		1,429,796	(0.87215 EUR) / 1 USD				53,544		53,544		(13,580)			6,546		0002
FX FORWARD (0.8694 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/21/2022	09/30/2024		808,577	(0.86942 EUR) / 1 USD				27,669		27,669		(6,727)			4,958		0002
FX FORWARD (0.908 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,233,331	(0.90802 EUR) / 1 USD				(15,204)		(15,204)		(54,682)			27,255		0002
FX FORWARD (0.7898 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,058,437	(0.78976 GBP) / 1 USD				99,054		99,054		(114,568)			26,344		0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2022	05/31/2023		9,976,031	(0.91381 EUR) / 1 USD				39,261		39,261		(110,547)			20,391		0002
FX FORWARD (0.792 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	05/31/2023		2,105,080	(0.79199 GBP) / 1 USD				40,928		40,928		(50,116)			4,303		0002
FX FORWARD (0.9017 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2022	06/30/2025		992,613	(0.90166 EUR) / 1 USD				(4,123)		(4,123)		(8,339)			7,448		0002
FX FORWARD (0.9676 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/31/2023		12,826,467	(0.96760 EUR) / 1 USD				(731,388)		(731,388)		(158,562)			37,078		0002
FX FORWARD (0.9604 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/27/2022	07/31/2023		43,468,707	(0.96036 EUR) / 1 USD				(2,140,220)		(2,140,220)		(529,323)			125,655		0002
FX FORWARD (0.9687 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	01/31/2024		686,489	(0.96869 EUR) / 1 USD				(44,458)		(44,458)		(8,313)			3,143		0002
FX FORWARD 0.9777 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	07/31/2023		575,831	0.97771 EUR / (1 USD)				39,096		39,096		7,267			1,665		0002
FX FORWARD (10.3903 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/25/2022	07/31/2025		9,095,021	(10.39030 SEK) / 1 USD				(183,769)		(183,769)		13,818			69,519		0002
FX FORWARD 10.4856 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/29/2022	07/31/2025		1,820,688	10.48559 SEK / (1 USD)				52,364		52,364		(2,461)			13,917		0002
FX FORWARD (1.0024 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	07/31/2023		862,937	(1.00239 EUR) / 1 USD				(81,485)		(81,485)		(11,435)			2,495		0002
FX FORWARD (1.0059 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023		491,125	(1.00585 EUR) / 1 USD				(46,931)		(46,931)		(6,590)			1,004		0002
FX FORWARD (0.9073 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		439,751	(0.90733 GBP) / 1 USD				(52,358)		(52,358)		(12,428)			2,290		0002
FX FORWARD 0.901 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023		518,301	0.90102 GBP / (1 USD)				59,304		59,304		14,903			1,059		0002
FX FORWARD (0.9898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		355,615	(0.98983 EUR) / 1 USD				(31,595)		(31,595)		(4,533)			1,852		0002
FX FORWARD (0.9431 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/28/2022	09/29/2023		28,341,692	(0.94306 GBP) / 1 USD				(4,677,899)		(4,677,899)		(854,400)			100,066		0002
FX FORWARD (0.9477 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/28/2022	05/26/2023		18,771,983	(0.94765 EUR) / 1 USD				(607,731)		(607,731)		(224,195)			36,764		0002
FX FORWARD (0.8265 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/28/2022	05/26/2023		27,803,754	(0.82650 GBP) / 1 USD				(635,084)		(635,084)		(705,662)			54,453		0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023		50,847,210	(0.93743 EUR) / 1 USD				(1,478,094)		(1,478,094)		(577,337)			202,254		0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023		20,453,665	(0.93743 EUR) / 1 USD				(594,574)		(594,574)		(232,238)			81,358		0002
FX FORWARD (0.805 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2022	06/28/2023		19,470,160	(0.80497 GBP) / 1 USD				58,188		58,188		(473,050)			48,072		0002
FX FORWARD (1.4775 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/16/2022	12/18/2023		9,475,239	(1.47753 AUD) / 1 USD				14,297		14,297		126,931			40,139		0002
FX FORWARD (10.1337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2022	07/31/2025		487,185	(10.13372 SEK) / 1 USD				1,378		1,378		960			3,724		0002
FX FORWARD (0.9225 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2022	12/29/2023		955,043	(0.92247 EUR) / 1 USD				(14,157)		(14,157)		(10,308)			4,130		0002
FX FORWARD (0.9206 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	01/31/2024		398,670	(0.92055 EUR) / 1 USD				(5,501)		(5,501)		(4,309)			1,825		0002
FX FORWARD (0.9142 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	09/30/2024		283,299	(0.91422 EUR) / 1 USD				(3,481)		(3,481)		(2,725)			1,737		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8273 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		60,408,859	(0.82731 GBP) / 1 USD				(1,537,100)		(1,537,100)		(1,480,128)			257,849		0002
FX FORWARD (1.4245 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/12/2023	01/18/2024		9,652,830	(1.42445 AUD) / 1 USD				340,515		340,515		340,515			43,243		0002
FX FORWARD 0.9061 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/18/2023	12/29/2023		498,854	0.90607 EUR / (1 USD)				(1,289)		(1,289)		(1,289)			2,157		0002
FX FORWARD (0.9054 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		170,099	(0.90535 EUR) / 1 USD				(17)		(17)		(17)			886		0002
FX FORWARD (6.6208 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/26/2024		12,205,028	(6.62075 CNH) / 1 USD				191,125		191,125		191,125			55,417		0002
FX FORWARD (0.8057 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		273,052	(0.80570 GBP) / 1 USD				214		214		214			1,422		0002
FX FORWARD (0.9136 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	04/26/2023		2,060,047	(0.91357 EUR) / 1 USD				12,788		12,788		12,788			2,749		0002
FX FORWARD (0.8068 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	04/26/2023		1,086,981	(0.80682 GBP) / 1 USD				2,114		2,114		2,114			1,451		0002
FX FORWARD (10.227 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2023	04/26/2023		797,692	(10.22700 SEK) / 1 USD				9,943		9,943		9,943			1,065		0002
FX FORWARD (0.803 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	01/26/2024		8,305,152	(0.80299 GBP) / 1 USD				30,095		30,095		30,095			37,710		0002
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/07/2023	02/21/2025		11,004,111	(0.90875 EUR) / 1 USD				(102,385)		(102,385)		(102,385)			75,813		0002
FX FORWARD (0.9116 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2023	09/30/2024		962,047	(0.91159 EUR) / 1 USD				(9,193)		(9,193)		(9,193)			5,899		0002
FX FORWARD (0.8316 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/07/2023	04/26/2023		131,074	(0.83158 GBP) / 1 USD				(3,747)		(3,747)		(3,747)			175		0002
FX FORWARD (0.9189 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/23/2024		8,815,274	(0.91885 EUR) / 1 USD				(111,521)		(111,521)		(111,521)			41,846		0002
FX FORWARD 0.93 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/21/2023	07/31/2023		34,922,258	0.93000 EUR / (1 USD)				579,167		579,167		579,167			100,950		0002
FX FORWARD (0.9348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/21/2023	04/26/2023		1,461,249	(0.93481 EUR) / 1 USD				(24,582)		(24,582)		(24,582)			1,950		0002
FX FORWARD 10.3119 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/21/2023	04/26/2023		49,845	10.31193 SEK / (1 USD)				(214)		(214)		(214)			67		0002
FX FORWARD (0.8262 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/23/2023	09/29/2023		1,164,336	(0.82622 GBP) / 1 USD				(27,605)		(27,605)		(27,605)			4,111		0002
FX FORWARD 10.4297 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/06/2023	04/26/2023		428,008	10.42970 SEK / (1 USD)				3,013		3,013		3,013			571		0002
FX FORWARD 0.8302 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/06/2023	04/26/2023		286,661	0.83024 GBP / (1 USD)				7,722		7,722		7,722			383		0002
FX FORWARD 0.9335 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/06/2023	04/26/2023		417,761	0.93354 EUR / (1 USD)				6,454		6,454		6,454			557		0002
FX FORWARD (0.9216 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/22/2023	06/28/2023		28,523,421	(0.92160 EUR) / 1 USD				(171,412)		(171,412)		(171,412)			70,424		0002
FX FORWARD 0.9162 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/22/2023	11/17/2023		760,756	0.91619 EUR / (1 USD)				4,899		4,899		4,899			3,026		0002
FX FORWARD 10.3739 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2023	04/26/2023		47,137	10.37394 SEK / (1 USD)				79		79		79			63		0002
FX FORWARD 0.9252 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2023	04/26/2023		266,960	0.92523 EUR / (1 USD)				1,717		1,717		1,717			356		0002
FX FORWARD 0.8141 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2023	04/26/2023		68,784	0.81414 GBP / (1 USD)				487		487		487			92		0002
FX FORWARD (10.3275 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/29/2023	09/28/2023		2,282,276	(10.32754 SEK) / 1 USD				(7,982)		(7,982)		(7,982)			8,036		0002
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2023	03/28/2024		86,763,001	(0.90876 EUR) / 1 USD				(258,312)		(258,312)		(258,312)			432,625		0002
FX FORWARD (1.3508 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/29/2023	03/28/2024		5,592,665	(1.35084 CAD) / 1 USD				(18,363)		(18,363)		(18,363)			27,887		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1439999999. Subtotal - Forwards - Hedging Other													(7,063,112)	XXX	(7,063,112)		(5,283,017)			2,422,326	XXX	XXX
1479999999. Subtotal - Forwards													(7,063,112)	XXX	(7,063,112)		(5,283,017)			2,422,326	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(990,532)	3,194,393	(225,417)	(6,611,894)	XXX	(6,611,894)	(2,587,121)	(5,283,017)	(30,965)		2,422,326	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(990,532)	3,194,393	(225,417)	(6,611,894)	XXX	(6,611,894)	(2,587,121)	(5,283,017)	(30,965)		2,422,326	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM3	472	91,917,893	FUTURE S&P500 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,894.8260	4,137.7500	1,362,900		5,733,007				5,733,007	5,286,400	100/100	50
FAM3	99	24,453,540	FUTURE S&P MID 400 EMINI JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	2,470.0545	2,529.7000	440,550		590,490				590,490	1,425,600	100/100	100
MFSM3	193	19,401,035	FUTURE MSCI EAFE INDEX JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	ICE 5493004R83R1LVX2IL36	03/13/2023	2,010.4699	2,096.5000	84,920		830,190				830,190	666,236	100/100	50
RTYM3	352	31,450,010	FUTURE RUSSELL 2000 EMINI CME JUN 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	1,786.9324	1,813.5000	587,840		467,590				467,590	2,182,400	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												2,476,210		7,621,277				7,621,277	9,560,636	XXX	XXX
FVM3	17	17,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	109.5078	3,852					37,333	37,333	28,900		1,000
FVM3	49	49,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	109.5078	11,102					107,608	107,608	83,300		1,000
FVM3	910	910,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	109.5078	206,172					1,998,435	1,998,435	1,547,000		1,000
FVM3	21	21,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3672	109.5078	4,758					44,953	44,953	35,700		1,000
FVM3	37	37,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3117	109.5078	8,383					81,255	81,255	62,900		1,000
FVM3	641	641,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	110.2416	109.5078	145,227					(470,367)	(470,367)	1,089,700		1,000
FVM3	54	54,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	109.8047	109.5078	12,234					(16,031)	(16,031)	91,800		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVM3	2,082	2,082,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	110.1783	109.5078	471,704					(1,395,991)	(1,395,991)	3,539,400		1,000
FVM3	2,200	2,200,000	FUTURE US 5YR NOTE JUN 23	PENDING - FUTURE US 5YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CFP1)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	110.5585	109.5078	498,439					(2,311,599)	(2,311,599)	3,740,000		1,000
TUM3	99	198,000	FUTURE US 2YR NOTE JUN 23	PENDING - FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CBW0)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	103.2266	13,922					224,297	224,297	138,600		2,000
TUM3	65	130,000	FUTURE US 2YR NOTE JUN 23	PENDING - FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CBW0)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	103.2266	9,141					147,266	147,266	91,000		2,000
TUM3	6	12,000	FUTURE US 2YR NOTE JUN 23	PENDING - FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CBW0)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	102.0938	103.2266	844					13,594	13,594	8,400		2,000
TUM3	15	30,000	FUTURE US 2YR NOTE JUN 23	PENDING - FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CBW0)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2023	101.6992	103.2266	2,109					45,820	45,820	21,000		2,000
TUM3	50	100,000	FUTURE US 2YR NOTE JUN 23	PENDING - FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CBW0)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2023	103.7766	103.2266	7,031					(55,008)	(55,008)	70,000		2,000
TUM3	10	20,000	FUTURE US 2YR NOTE JUN 23	PENDING - FUTURE US 2YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CBW0)		Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/16/2023	103.1445	103.2266	1,406					1,641	1,641	14,000		2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYM3	580	580,000	FUTURE US 10YR NOTE JUN 23	PENDING - FUTURE US 10YR NOTE JUN 23, effective 02/23/2023, attached to Cash Security - (91282CCZ2)		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7188	114.9219	199,375					1,857,813	1,857,813	1,305,000		1,000
WNM3	1	1,000	FUTURE US ULTRA T-BOND JUN 23	PENDING - FUTURE US ULTRA T-BOND JUN 23, effective 02/23/2023, attached to Cash Security - (91282CEG2)		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4350	141.1250	1,344					5,690	5,690	6,500		1,000
WNM3	4	4,000	FUTURE US ULTRA T-BOND JUN 23	PENDING - FUTURE US ULTRA T-BOND JUN 23, effective 02/23/2023, attached to Cash Security - (91282CEG2)		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2023	134.2500	141.1250	5,375					27,500	27,500	26,000		1,000
WNM3	1	1,000	FUTURE US ULTRA T-BOND JUN 23	PENDING - FUTURE US ULTRA T-BOND JUN 23, effective 02/23/2023, attached to Cash Security - (91282CEG2)		Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/02/2023	132.8339	141.1250	1,344					8,291	8,291	6,500		1,000
1549999999. Subtotal - Long Futures - Replication												1,603,761					352,500	352,500	11,905,700	XXX	XXX
1579999999. Subtotal - Long Futures												4,079,971		7,621,277			352,500	7,973,777	21,466,336	XXX	XXX
ESM3	625	123,401,875	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/14/2023	3,948.8600	4,137.7500	(1,804,688)					(5,902,813)	(5,902,813)	7,000,000	0002	50
ESM3	7	1,361,570	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/14/2023	3,890.2000	4,137.7500	(20,213)					(86,643)	(86,643)	78,400	0002	50
ESM3	5	986,375	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/17/2023	3,945.5000	4,137.7500	(14,438)					(48,063)	(48,063)	56,000	0002	50
ESM3	8	1,597,450	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/24/2023	3,993.6250	4,137.7500	(23,100)					(57,650)	(57,650)	89,600	0002	50
ESM3	10	2,030,038	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/29/2023	4,060.0750	4,137.7500	(28,875)					(38,838)	(38,838)	112,000	0002	50
ESM3	10	2,062,825	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/31/2023	4,125.6500	4,137.7500	(6,075)					(6,050)	(6,050)	112,000	0002	50
ESM3	15	2,921,549	FUTURE S&P500 EMINI JUN 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	03/13/2023	3,895.3992	4,137.7500	(43,313)					(181,763)	(181,763)	168,000	0002	50
FVM3	4,600	4,600,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/28/2023	109.3507	109.5078	(1,042,190)					(722,854)	(722,854)	7,820,000	0001	1,000
FVM3	1,375	1,375,000	FUTURE US 5YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.2734	109.5078	(311,524)					(3,072,266)	(3,072,266)	2,337,500	0001	1,000
TUM3	5,100	10,200,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/28/2023	103.2944	103.2266	(717,193)					691,925	691,925	7,140,000	0001	2,000
TUM3	6	12,000	FUTURE US 2YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/30/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2023	101.6602	103.2266	(844)					(18,797)	(18,797)	8,400	0001	2,000
TYM3	9	9,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7266	114.9219	(3,094)					(28,758)	(28,758)	20,250	0001	1,000
TYM3	20	20,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7266	114.9219	(6,875)					(63,906)	(63,906)	45,000	0001	1,000
TYM3	13	13,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/16/2023	114.2981	114.9219	(4,469)					(8,109)	(8,109)	29,250	0001	1,000
TYM3	700	700,000	FUTURE US 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7266	114.9219	(240,625)					(2,236,719)	(2,236,719)	1,575,000	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UXYM3	26	26,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	121.1406	(14,219)					(104,588)	(104,588)	109,200	0001	1,000
UXYM3	1	1,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1180	121.1406	(547)					(4,023)	(4,023)	4,200	0001	1,000
UXYM3	4	4,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/03/2023	116.5469	121.1406	(2,188)					(18,375)	(18,375)	16,800	0001	1,000
UXYM3	130	130,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2023	118.6250	121.1406	(71,094)					(327,031)	(327,031)	546,000	0001	1,000
UXYM3	130	130,000	FUTURE US ULTRA 10YR NOTE JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2023	119.4219	121.1406	(71,094)					(223,438)	(223,438)	546,000	0001	1,000
WNM3	200	200,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2023	142.6292	141.1250	(287,210)					300,833	300,833	1,300,000	0001	1,000
WNM3	80	80,000	FUTURE US ULTRA T-BOND JUN 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2023	135.4375	141.1250	(107,500)					(455,000)	(455,000)	520,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(4,821,363)					(12,612,924)	(12,612,924)	29,633,600	XXX	XXX
1649999999. Subtotal - Short Futures												(4,821,363)					(12,612,924)	(12,612,924)	29,633,600	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												2,476,210		7,621,277				7,621,277	9,560,636	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(4,821,363)					(12,612,924)	(12,612,924)	29,633,600	XXX	XXX
1719999999. Subtotal - Replication												1,603,761					352,500	352,500	11,905,700	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(741,392)		7,621,277			(12,260,424)	(4,639,146)	51,099,936	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		7,621,277		7,621,277	4,079,971	(4,821,363)	4,079,971	51,099,936	51,099,936
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y			1,569,330	(2,533,219)		1,569,330	(2,533,219)		617,934	
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y			9,434	(64,115)		9,434	(64,115)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y			4,342,812	(4,545,797)		4,342,812	(4,545,797)		578,797	375,812
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	3,090,000		3,831,444	(1,269,409)		3,831,444	(1,269,409)		767,260	239,294
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y			81,381	(8,033,755)		81,381	(8,033,755)		458,335	
0299999999. Total NAIC 1 Designation			3,090,000		9,834,401	(16,446,295)		9,834,401	(16,446,295)		2,422,325	615,106
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			3,090,000		17,455,678	(16,446,295)	7,621,277	13,914,372	(21,267,658)	4,079,971	53,522,261	51,715,042
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					17,455,678	(16,446,295)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	CASH		CASH	1,010,000	1,010,000	1,010,000		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	CASH		CASH	8,760,000	8,760,000	8,760,000		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	CASH		CASH	40,000	40,000	40,000		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	CASH		CASH	9,350,000	9,350,000	9,350,000		V
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6R-6	TREASURY NOTE	9,021,636	9,250,000	9,454,328	04/30/2024	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-J2-7	TREASURY NOTE	20,189,526	21,000,000	20,663,141	02/15/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-2A-7	TREASURY NOTE	4,640,820	5,000,000	4,801,603	08/15/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BQ-3	TREASURY NOTE	12,667,697	13,937,900	13,389,646	02/28/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-M5-6	TREASURY NOTE	12,687,747	13,223,400	13,337,915	11/15/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-4M-9	TREASURY NOTE	9,766,020	10,000,000	10,407,973	04/30/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-EN-7	TREASURY NOTE	14,571,140	15,118,600	15,030,238	04/30/2027	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BC-4	TREASURY NOTE	14,237,015	15,619,600	15,381,325	12/31/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-YD-6	TREASURY NOTE	13,927,983	15,088,500	14,979,843	08/31/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-DA-6	TREASURY NOTE	19,081,062	19,500,000	19,077,513	09/30/2023	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,517,739	16,500,000	15,731,981	11/15/2026	I
0199999999 - Total				165,468,385	173,398,000	171,415,504	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	3,090,000	3,090,000	XXX		V
0299999999 - Total				3,090,000	3,090,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	MSILF #8302 Government	C		15,561,965	15,561,965	04/03/2023
9609999999. Subtotal - Cash (Schedule E Part 1 type)				15,561,965	15,561,965	XXX
9999999999 - Totals				15,561,965	15,561,965	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 785,757 Book/Adjusted Carrying Value $ 785,757
2. Average balance for the year Fair Value $ 18,393,163 Book/Adjusted Carrying Value $ 18,393,163
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 15,561,965 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS			96,735,490	96,735,490	12/31/2024
62479M-RA-3	MUFG BANK LTD (NEW YORK BRANCH)			18,724,856	18,726,797	04/10/2023
45826F-R3-9	INTEL CORP			2,998,794	2,999,192	04/03/2023
14912E-RR-0	CATERPILLAR FINANCIAL SERVICES COR			14,949,645	14,951,300	04/25/2023
03785E-RQ-9	APPLE INC			34,888,280	34,893,114	04/24/2023
02361L-RT-1	AMEREN ILLINOIS CO			3,984,168	3,984,689	04/27/2023
37737Q-RJ-5	GLAXOSMITHKLINE LLC			12,469,713	12,471,490	04/18/2023
92780K-RD-2	VIRGINIA ELECTRIC AND POWER COMPAN			25,453,641	25,453,250	04/13/2023
92780K-RH-3	VIRGINIA ELECTRIC AND POWER COMPAN			19,952,440	19,950,489	04/17/2023
52466K-RT-2	LEGGETT AND PLATT INCORPORATED			12,450,525	12,452,063	04/27/2023
43851U-S3-8	HONEYWELL INTERNATIONAL			7,715,668	7,716,589	05/03/2023
02345D-RM-3	AMCOR FINANCE (USA) INC			49,841,600	49,838,444	04/21/2023
69372B-RK-8	PACCAR FINANCIAL CORP.			4,987,240	4,987,800	04/19/2023
70962B-RE-6	PENSKE TRUCK LEASING CO LP			24,948,750	24,950,799	04/14/2023
42786U-RA-5	HERSHEY COMPANY THE			29,959,950	29,964,225	04/10/2023
01039M-RA-4	ALABAMA POWER COMPANY			12,482,625	12,484,219	04/10/2023
30036N-R5-5	EVERGY METRO INC			6,495,392	6,496,324	04/05/2023
69372B-RE-2	PACCAR FINANCIAL CORP.			9,981,200	9,982,486	04/14/2023
24422M-RK-9	JOHN DEERE CAPITAL CORPORATION			4,488,602	4,489,065	04/19/2023
57576K-RT-8	MASSACHUSETTS MUTUAL LIFE INSURANC			12,454,725	12,456,215	04/27/2023
30036N-RL-0	EVERGY METRO INC			5,135,055	5,136,138	04/20/2023
03028U-RA-5	AMERICAN TRANSMISSION CO			14,979,870	14,981,813	04/10/2023
29251V-RS-7	ENBRIDGE (US) INC			3,984,356	3,984,861	04/26/2023
58507B-R6-0	MEDTRONIC GLOBAL HOLDINGS SCA			18,684,311	18,687,014	04/06/2023
31622G-RH-2	FIDELITY NATL INFO SERV			24,938,850	24,935,222	04/17/2023
69372B-RC-6	PACCAR FINANCIAL CORP.			29,951,670	29,954,992	04/12/2023
08465S-RC-5	BERKSHIRE HATHAWAY ENERGY CO			2,994,861	2,994,958	04/12/2023
05916S-RC-6	BALTIMORE GAS AND ELECTRIC CO			34,939,800	34,944,603	04/12/2023
67018D-RD-4	NTT FINANCE AMERICAS INC			12,464,791	12,478,875	04/13/2023
89119B-S1-5	TORONTO-DOMINION			9,958,540	9,959,833	05/01/2023
03028U-RL-1	AMERICAN TRANSMISSION CO			21,940,886	21,943,686	04/20/2023
37362J-RL-8	GEORGIA TRANSMISSION CORP			17,453,258	17,455,020	04/20/2023
6698M5-RT-8	NOVARTIS FINANCE CORP			34,873,475	34,878,161	04/27/2023
6698M5-RU-5	NOVARTIS FINANCE CORP			4,483,130	4,483,766	04/28/2023
63743D-RD-5	NATIONAL RURAL UTILITIES COOP FINA			7,486,913	7,487,250	04/13/2023
57576K-RM-3	MASSACHUSETTS MUTUAL LIFE INSURANC			12,464,800	12,466,319	04/21/2023
29101B-RR-5	EMERSON ELECTRIC CO			19,933,000	19,935,533	04/25/2023
23102V-RR-3	CUMMINS INC			2,491,600	2,491,700	04/25/2023
23102V-S1-9	CUMMINS INC			14,937,480	14,937,375	05/01/2023
58768K-S2-2	MERCEDES-BENZ FINANCE NORTH AMERIC			49,775,100	49,764,056	05/02/2023
30036N-R4-8	EVERGY METRO INC			14,991,510	14,993,625	04/04/2023
37737Q-RH-9	GLAXOSMITHKLINE LLC			42,402,760	42,408,389	04/17/2023
62479M-S3-8	MUFG BANK LTD (NEW YORK BRANCH)			31,109,719	31,114,722	05/03/2023
23102V-S2-7	CUMMINS INC			7,716,644	7,717,032	05/02/2023
23102V-RQ-5	CUMMINS INC			28,959,304	28,961,491	04/24/2023
19121B-RJ-0	COCA-COLA COMPANY (THE)			39,905,200	39,909,333	04/18/2023
57576K-RC-5	MASSACHUSETTS MUTUAL LIFE INSURANC			4,991,960	4,992,667	04/12/2023
67705B-RJ-3	OGLETHORPE POWER CORP			2,298,880	2,298,774	04/18/2023
30036N-RB-2	EVERGY METRO INC			19,818,756	19,821,571	04/11/2023
59157U-S2-7	METLIFE SHORT TERM FUND			14,935,005	14,938,000	05/02/2023
61945P-R6-3	MOSAIC CO			1,498,722	1,498,923	04/06/2023
28621B-R3-1	WELLPOINT INC			4,997,938	4,998,625	04/03/2023
31622G-RB-5	FIDELITY NATL INFO SERV			24,960,800	24,960,278	04/11/2023
13639D-RJ-4	CANADIAN NATIONAL RAILWAY COMPANY			14,963,745	14,965,433	04/18/2023
57576K-RQ-4	MASSACHUSETTS MUTUAL LIFE INSURANC			12,459,775	12,460,868	04/24/2023
06369M-RQ-8	BANK OF MONTREAL			34,887,125	34,892,219	04/24/2023
29101B-R4-6	EMERSON ELECTRIC CO			7,246,136	7,247,021	04/04/2023
59157U-RQ-5	METLIFE SHORT TERM FUND			12,459,400	12,461,667	04/24/2023
89119B-R6-5	TORONTO-DOMINION			3,297,353	3,297,754	04/06/2023
24902U-RC-8	DENTSPLY INTERNATIONAL INC			46,117,949	46,118,123	04/12/2023
70962B-RJ-5	PENSKE TRUCK LEASING CO LP			2,992,038	2,992,548	04/18/2023
26882S-R3-2	ERAC USA FINANCE COMPANY			14,993,640	14,995,750	04/03/2023
29101B-R6-1	EMERSON ELECTRIC CO			19,984,000	19,986,306	04/06/2023
13639D-RK-1	CANADIAN NATIONAL RAILWAY COMPANY			24,936,200	24,939,125	04/19/2023
14912E-RQ-2	CATERPILLAR FINANCIAL SERVICES COR			29,903,340	29,906,601	04/24/2023

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
8426EM-RH-0	SOUTHERN CO GAS CAPITAL CORP			4,987,605	4,987,044	04/17/2023
68406Y-RJ-3	ORANGE & ROCKLAND UTIL			4,986,980	4,986,306	04/18/2023
28504H-RH-9	ELECTRICITE DE FRANCE			7,481,055	7,482,367	04/17/2023
80686C-RK-4	SCHLUMBERGER INVESTMENT SA			17,455,585	17,457,125	04/19/2023
89233H-S3-9	TOYOTA MOTOR CREDIT CORP.			44,797,095	44,808,000	05/03/2023
13639D-RD-7	CANADIAN NATIONAL RAILWAY COMPANY			7,436,985	7,438,080	04/13/2023
28504H-R6-3	ELECTRICITE DE FRANCE			29,973,690	29,978,167	04/06/2023
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD			7,626,321	7,626,321	12/31/2024
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING			4,910,450	4,997,580	06/06/2024
69371R-R8-1	PACCAR FINANCIAL CORP			4,901,075	4,999,302	06/13/2024
20030N-CR-0	COMCAST CORPORATION			4,940,350	5,037,188	04/15/2024
30231G-BH-4	EXXON MOBIL CORP			4,867,200	4,977,865	03/19/2025
904764-BN-6	UNILEVER CAPITAL CORP			4,726,770	4,843,119	08/12/2024
58933Y-AR-6	MERCK & CO INC			4,886,815	4,980,802	02/10/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II			5,246,106	5,331,765	06/22/2024
341081-FK-8	FLORIDA POWER & LIGHT CO			4,914,325	5,015,450	06/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			4,840,230	4,972,485	01/23/2025
857477-AN-3	STATE STREET CORP			4,843,765	5,008,840	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,740,980	4,854,483	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,972,720	5,068,937	04/15/2025
23338V-AB-2	DTE ELECTRIC CO			3,222,056	3,291,364	03/15/2024
438516-BW-5	HONEYWELL INTERNATIONAL INC			4,854,935	4,964,395	08/15/2024
90327Q-D8-9	USAA CAPITAL CORP			4,827,580	4,988,209	05/01/2025
037833-AS-9	APPLE INC			4,941,595	5,037,861	05/06/2024
06406R-BC-0	BANK OF NEW YORK MELLON/THE			4,815,135	4,998,249	04/25/2025
713448-CM-8	PEPSICO INC			4,943,310	5,039,184	03/01/2024
023135-CE-4	AMAZON.COM INC			4,876,860	4,998,580	04/13/2025
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,897,960	5,001,511	05/13/2025
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING			4,877,800	4,985,594	05/06/2024
747525-AT-0	QUALCOMM INCORPORATED			4,905,640	4,998,450	05/20/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			13,740,888	13,877,849	05/15/2024
37331N-AH-4	GEORGIA-PACIFIC LLC			7,789,552	7,896,693	03/01/2025
67066G-AL-8	NVIDIA CORPORATION			1,297,628	1,301,051	06/14/2024
62954W-AH-8	NTT FINANCE CORP			4,954,190	5,025,767	07/26/2024
440452-AG-5	HORMEL FOODS CORPORATION			5,726,750	5,784,380	06/03/2024
06368L-GU-4	BANK OF MONTREAL			8,710,936	8,693,495	12/12/2024
91282C-ER-8	TREASURY NOTE			73,318,350	74,952,257	05/31/2024
91282C-EK-3	TREASURY NOTE			48,898,450	49,916,904	04/30/2024
912828-4U-1	TREASURY NOTE			74,627,400	74,908,055	06/30/2023
912828-V2-3	TREASURY NOTE			49,095,700	49,928,534	12/31/2023
05565E-BM-6	BMW US CAPITAL LLC			4,999,480	5,000,913	04/06/2023
02665W-DH-1	AMERICAN HONDA FINANCE CORPORATION			4,983,695	4,997,234	05/10/2023
912796-Z3-6	TREASURY BILL			49,113,650	49,076,742	08/17/2023
9609999999. Subtotal - Cash (Schedule E Part 1 type)				1,790,618,587	1,797,276,555	XXX
9999999999 - Totals				1,790,618,587	1,797,276,555	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 376,402,652 Book/Adjusted Carrying Value $ 383,075,146
2. Average balance for the year Fair Value $ 1,928,741,172 Book/Adjusted Carrying Value $ 1,936,936,180

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon	New York, New York		2.200	84,426		27,803,686	71,648,415	28,626,190	XXX
Northrim Bank	Anchorage, Alaska		0.400			50,266,709	266,709	266,709	XXX
JP Morgan Chase	New York, New York		0.050	14		(66,608,753)	40,078,687	(74,355,536)	XXX
Bank of America NA	New York, New York					(1,224,739,031)	(1,201,096,308)	(1,164,331,122)	XXX
Citi Bank NA	New York, New York					9,305	9,305	9,305	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(79,031,542)	(217,240,074)	(111,945,426)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					4,178,066	4,178,066	5,966,367	XXX
BNY Mellon	New York, New York					82	82	10,641,796	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	84,440		(1,288,121,478)	(1,302,155,117)	(1,305,121,715)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	84,440		(1,288,121,478)	(1,302,155,117)	(1,305,121,715)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	84,440		(1,288,121,478)	(1,302,155,117)	(1,305,121,715)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	ALABAMA POWER COMPANY	%	03/31/2023	0.000	04/10/2023	12,484,219		1,753
	AMCOR FINANCE (USA) INC	%	03/22/2023	0.000	04/21/2023	49,838,444		80,778
	AMEREN ILLINOIS CO	%	03/28/2023	0.000	04/27/2023	3,984,689		2,356
	AMERICAN TRANSMISSION CO	%	03/21/2023	0.000	04/10/2023	14,981,813		22,229
	AMERICAN TRANSMISSION CO	%	03/24/2023	0.000	04/20/2023	21,943,686		23,711
	APPLE INC	%	03/27/2023	0.000	04/24/2023	34,893,114		23,236
	BALTIMORE GAS AND ELECTRIC CO	%	03/23/2023	0.000	04/12/2023	34,944,603		45,325
	BANK OF MONTREAL	%	03/23/2023	0.000	04/24/2023	34,892,219		42,175
	BERKSHIRE HATHAWAY ENERGY CO	%	03/22/2023	0.000	04/12/2023	2,994,958		4,583
	CANADIAN NATIONAL RAILWAY COMPANY	%	03/28/2023	0.000	04/13/2023	7,438,080		3,973
	CANADIAN NATIONAL RAILWAY COMPANY	%	03/22/2023	0.000	04/18/2023	14,965,433		20,333
	CANADIAN NATIONAL RAILWAY COMPANY	%	03/23/2023	0.000	04/19/2023	24,939,125		30,438
	CATERPILLAR FINANCIAL SERVICES COR	%	03/22/2023	0.000	04/24/2023	29,906,601		56,197
	CATERPILLAR FINANCIAL SERVICES COR	%	03/24/2023	0.000	04/25/2023	14,951,300		16,233
	COCA-COLA COMPANY (THE)	%	03/14/2023	0.000	04/18/2023	39,909,333		96,000
	CUMMINS INC	%	03/14/2023	0.000	04/24/2023	28,961,491		71,616
	CUMMINS INC	%	03/17/2023	0.000	04/25/2023	2,491,700		5,188
	CUMMINS INC	%	03/20/2023	0.000	05/01/2023	14,937,375		25,050
	CUMMINS INC	%	03/27/2023	0.000	05/02/2023	7,717,032		5,317
	JOHN DEERE CAPITAL CORPORATION	%	03/24/2023	0.000	04/19/2023	4,489,065		4,860
	DENTSPLY INTERNATIONAL INC	%	03/22/2023	0.000	04/12/2023	46,118,123		74,433
	ERAC USA FINANCE COMPANY	%	03/31/2023	0.000	04/03/2023	14,995,750		2,125
	ELECTRICITE DE FRANCE	%	03/30/2023	0.000	04/06/2023	29,978,167		8,733
	ELECTRICITE DE FRANCE	%	03/27/2023	0.000	04/17/2023	7,482,367		5,510
	WELLPOINT INC	%	03/31/2023	0.000	04/03/2023	4,998,625		688
	EMERSON ELECTRIC CO	%	03/17/2023	0.000	04/04/2023	7,247,021		14,893
	EMERSON ELECTRIC CO	%	03/17/2023	0.000	04/06/2023	19,986,306		41,083
	EMERSON ELECTRIC CO	%	03/24/2023	0.000	04/25/2023	19,935,533		24,194
	ENBRIDGE (US) INC	%	03/29/2023	0.000	04/26/2023	3,984,861		1,817
	EVERGY METRO INC	%	03/28/2023	0.000	04/04/2023	14,993,625		8,500
	EVERGY METRO INC	%	03/30/2023	0.000	04/05/2023	6,496,324		1,838
	EVERGY METRO INC	%	03/29/2023	0.000	04/11/2023	19,821,571		8,529
	EVERGY METRO INC	%	03/28/2023	0.000	04/20/2023	5,136,138		2,918
	FIDELITY NATL INFO SERV	%	03/23/2023	0.000	04/11/2023	24,960,278		35,750
	FIDELITY NATL INFO SERV	%	03/21/2023	0.000	04/17/2023	24,935,222		44,535
	GEORGIA TRANSMISSION CORP	%	03/21/2023	0.000	04/20/2023	17,455,020		26,041
	GLAXOSMITHKLINE LLC	%	03/29/2023	0.000	04/17/2023	42,408,389		17,177
	GLAXOSMITHKLINE LLC	%	03/30/2023	0.000	04/18/2023	12,471,490		3,354
	HERSHEY COMPANY THE	%	03/27/2023	0.000	04/10/2023	29,964,225		19,875
	HONEYWELL INTERNATIONAL	%	03/17/2023	0.000	05/03/2023	7,716,589		15,661
	INTEL CORP	%	03/23/2023	0.000	04/03/2023	2,999,192		3,638
	LEGGETT AND PLATT INCORPORATED	%	03/28/2023	0.000	04/27/2023	12,452,063		7,375
	MASSACHUSETTS MUTUAL LIFE INSURANC	%	03/20/2023	0.000	04/12/2023	4,992,667		8,000
	MASSACHUSETTS MUTUAL LIFE INSURANC	%	03/21/2023	0.000	04/21/2023	12,466,319		18,524
	MASSACHUSETTS MUTUAL LIFE INSURANC	%	03/23/2023	0.000	04/24/2023	12,460,868		15,313
	MASSACHUSETTS MUTUAL LIFE INSURANC	%	03/27/2023	0.000	04/27/2023	12,456,215		8,420
	MEDTRONIC GLOBAL HOLDINGS SCA	%	03/30/2023	0.000	04/06/2023	18,687,014		5,194
	MERCEDES-BENZ FINANCE NORTH AMERIC	%	03/22/2023	0.000	05/02/2023	49,764,056		79,122
	METLIFE SHORT TERM FUND	%	03/24/2023	0.000	04/24/2023	12,461,667		13,333
	METLIFE SHORT TERM FUND	%	03/30/2023	0.000	05/02/2023	14,938,000		4,000
	MOSAIC CO	%	03/30/2023	0.000	04/06/2023	1,498,923		431

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	MUFG BANK LTD (NEW YORK BRANCH)	%	03/17/2023	0.000	04/10/2023	18,726,797		38,672
	MUFG BANK LTD (NEW YORK BRANCH)	%	03/23/2023	0.000	05/03/2023	31,114,722		38,047
	NATIONAL RURAL UTILITIES COOP FINA	%	03/30/2023	0.000	04/13/2023	7,487,250		2,125
	NOVARTIS FINANCE CORP	%	03/24/2023	0.000	04/27/2023	34,878,161		37,489
	NOVARTIS FINANCE CORP	%	03/27/2023	0.000	04/28/2023	4,483,766		3,006
	NTT FINANCE AMERICAS INC	%	03/24/2023	0.000	04/13/2023	12,478,875		14,083
	OGLETHORPE POWER CORP	%	03/22/2023	0.000	04/18/2023	2,298,774		3,662
	ORANGE & ROCKLAND UTIL	%	03/20/2023	0.000	04/18/2023	4,986,306		9,667
	PACCAR FINANCIAL CORP.	%	03/17/2023	0.000	04/12/2023	29,954,992		61,375
	PACCAR FINANCIAL CORP.	%	03/13/2023	0.000	04/14/2023	9,982,486		25,597
	PACCAR FINANCIAL CORP.	%	03/23/2023	0.000	04/19/2023	4,987,800		6,100
	PENSKE TRUCK LEASING CO LP	%	03/24/2023	0.000	04/14/2023	24,950,799		30,278
	PENSKE TRUCK LEASING CO LP	%	03/28/2023	0.000	04/18/2023	2,992,548		1,753
	SCHLUMBERGER INVESTMENT SA	%	03/20/2023	0.000	04/19/2023	17,457,125		28,583
	SOUTHERN CO GAS CAPITAL CORP	%	03/20/2023	0.000	04/17/2023	4,987,044		9,717
	TORONTO-DOMINION	%	03/27/2023	0.000	04/06/2023	3,297,754		1,797
	TORONTO-DOMINION	%	03/27/2023	0.000	05/01/2023	9,959,833		6,694
	TOYOTA MOTOR CREDIT CORP.	%	03/20/2023	0.000	05/03/2023	44,808,000		72,000
	VIRGINIA ELECTRIC AND POWER COMPAN	%	03/20/2023	0.000	04/13/2023	25,453,250		46,750
	VIRGINIA ELECTRIC AND POWER COMPAN	%	03/22/2023	0.000	04/17/2023	19,950,489		30,944
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,233,163,659		1,570,698
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,233,163,659		1,570,698
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,233,163,659		1,570,698
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,233,163,659		1,570,698
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL	%	12/01/2022	4.700		1,257	5	2,744
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,257	5	2,744
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD	%	12/22/2022	4.710		7,626,321	268,862	28,091
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF	%	03/31/2023	0.000		15,561,965		
09248U-55-1	BLACKROCK TREASURY TRUST	%	12/22/2022	4.480			11	414
26188J-20-6	DREYFUS CASH MANAGEMENT INST	%	09/25/2018	4.750				
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS	%	12/13/2022	4.730		96,735,490	252,665	93,956
4812C0-67-0	JPMORGAN US GOVT MM-CP	%	03/24/2023	4.640			30,789	
8309999999. Subtotal - All Other Money Market Mutual Funds						119,923,777	552,328	122,461
	ALLSTATE SHORT TERM POOL LLC	%	12/30/2022	3.450		3,617,111,075	6,456,443	8,229,245
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						3,617,111,075	6,456,443	8,229,245
8609999999 - Total Cash Equivalents						4,970,199,767	7,008,776	9,925,147